

CREATE RISK REPORTS AND OPTIMIZE YOUR PORTFOLIO FROM A RISK/RETURN PERSPECTIVE

Asset Arena Risk integrates Asset Arena accounting and portfolio management components with APT's statistical market risk models to create risk reports and optimize the portfolio from a risk/return perspective.

Asset Arena Risk helps your businesses to effectively monitor and manage investment risks. The product provides the basis for immediate action to address the potential downside for you and your customer base in all market conditions. Our risk models cover 300,000 equities, bonds, currencies, indexes, commodities, funds and other assets across all countries and include specialist regional models.

Asset Arena Risk's reports can be tailored for any interested party including senior management, risk managers, quantitative analysts, portfolio managers, investors, clients, trustees, compliance, auditors, regulators and partners.

Asset Arena Risk helps Investment Firms to identify where their investments might be over-contributing or under contributing to risk and/or performance and recommend appropriate action.

Your risk management system needs to be:

- **Flexible** to provide a whole range of measures for a 360-degree view of your risks
- **Responsive** to rapidly changing circumstances in global financial markets
- **Robust** to provide risk forecasts which account for fat tails
- Incorporate historical market shocks into your risk analysis, as well as scenarios you think may occur in the near future.

- Identify the biggest contributors to your risk, either by position or by factor exposures
- Identify the best hedging strategies to mitigate the market risk aggregated at any level within the enterprise

Asset Arena Risk allows you to:

- Provide your management, clients and regulators with the risk information they need
- Develop a clearer understanding of the dynamics of risk across all asset classes
- Measure and monitor the risks associated with any market position or portfolio
- Model and attribute portfolios risks so as to make better management, trading and hedging decisions
- Aggregate risk across the enterprise to identify the systematic factors which have the greatest impact on the firm

Asset Arena Risk provides:

- The widest range of global multi-asset class coverage, including derivatives
- A data-rich solution so that client data requirements are minimised
- Coherent approach to risk on absolute or benchmark-relative basis, for every kind of investment strategy
- Full range of robust and responsive risk measures and key indicators
- Flexible technology options including web- and Excel-based risk reporting, out-of-the box desktop tools, or fully-programmable components for complete integration
- Ease of integration to client front, middle or back office systems for rapid implementation
- Solutions fully integrated with other SunGard Asset Arena products
- More than twenty years of experience in supporting more than 200 investment firms with innovative risk solutions

Who can use Asset Arena Risk:

- Market risk managers at any investment or banking firm
- Institutional fund managers
- Private wealth managers and investment advisors
- Hedge fund managers
- Quantitative analysts
- Risk compliance managers

Fully Integrated with Asset Arena

Asset Arena Risk is just one of the many solutions that help make Asset Arena one of the industry's most trusted solutions suites. Processing over \$20 trillion in assets worldwide, Asset Arena serves leading asset managers, institutional investors, and traditional and alternative fund administrators in more than 30 countries and manages assets for two thirds of the top 40 asset managers worldwide.

About Asset Arena

Asset Arena is SunGard's global suite of products and services for asset managers, institutional investors, and traditional and alternative fund administrators. Asset Arena supports the core functions of the asset management industry including

Who Can Benefit from Asset Arena Risk	
Your Role is...	Your Need is...
Risk Manager Compliance Officer	<ul style="list-style-type: none"> • Understand total risk of a combination of portfolios • Understand total market exposure for firm • Scenario Analysis • Stress Testing • Reports to management
Fund Manager Asset Manager Portfolio Manager CIO	<ul style="list-style-type: none"> • Idea generation/alpha • Portfolio construction • Optimize models and portfolios by diversifying specific risk or by hedging out systematic risk • Scenario Analysis (what – if?)
Investment Operations Manager	<ul style="list-style-type: none"> • Report to investors / customers / management

investment management, investment operations and investor servicing. By leveraging technologies such as business process management and software-as-a-service, Asset Arena helps investment firms manage complexity, increase efficiency, and reduce costs and operational risk, while maintaining agility to respond to changing business and regulatory requirements.

Asset Arena Risk	
Features	Benefits
Factor risk models which provide the most robust and responsive way to carry out multi-asset class risk management	Provide your management, clients and regulators with the risk information they need
Flexibility in attribution and scenario analysis which is a vital part of a risk management system. The widest range of global multi-asset class coverage, including derivatives	Develop a clearer understanding of risk dynamics across all asset classes
Full range of robust and responsive risk measures and key indicators	Measure and monitor risks associated with any market position or portfolio
Flexible technology options including web- and Excel-based risk reporting, out-of-the box desktop tools or fully-programmable components for complete integration	Model and attribute portfolio risks to make better management, trading and hedging decisions
Solution fully integrated with other Asset Arena components providing the most effective solution for timely risk monitoring of any set of funds	Aggregate risk across the enterprise to identify the systematic factors which have the largest impact on the firm

Contact us

For more information email assetarena@sungard.com

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