

## VALUE YOUR HOLDINGS IN AN INDEPENDENT AND TRANSPARENT, TIMELY AND COST EFFECTIVE WAY

### The Need for Independent Valuation

Financial market regulators and prudent institutions have long recognized the importance of fair value accounting and independent valuations, but the recent economic crisis and its ripple effects have led to greater scrutiny. Looking solely to originating brokers or counterparties for external valuations is no longer adequate – for neither the valuing institution nor wider market participants. Independent valuations serve as early warnings and enable institutions to take corrective action long before positions become problems. They complement and validate institutions' own valuation systems and are independent in that the provider has no vested interest in their levels. Independent valuations are a foundation of responsible, prudent portfolio and risk management.

With a growing demand for transparency and increasing complexity of instruments, you cannot leave your valuation process to chance. When you have confidence in the accuracy of the value of your holdings, you are able to make better investment decisions and regain investor trust. With reliable technology at your disposal, you can help contribute to your firm's overall investment management success. This is what we call "productivity alpha."

### Introducing Asset Arena Valuation

Asset Arena Valuation is an ASP portfolio valuation service, accessed over the internet that provides independent valuations for individual trades and holdings, as well as entire portfolios. Powered by a proprietary pricing language that can describe any financial instrument based on cash flows, calendar events and boundary conditions, Asset Arena Valuation is able to respond rapidly to developing markets and products and assimilate new instruments. Asset Arena Valuation uses both single and multi-factor models with a choice of numerical methods to price and structure derivatives in a wide range of asset classes.

Asset managers can rely on Asset Arena Valuation when valuing positions for both internal and external consumption. This includes producing reports for compliance, senior management, risk management, accounting, regulators, investors and customers.

#### Asset Arena Valuation

##### Greater transparency

Provides detailed information on models and their underlying calculations and data.

##### Increased clarity for risk management

Offers a range of sensitivity measures for a multitude of asset classes and for portfolios, including Deltas, Gammas, Vegas, Rhos and Thetas.

##### More timely information

Produces valuations when customers require them by taking feeds round-the-clock from exchanges and other data providers.

##### Comprehensive coverage

Takes market and trade data for equities, securities, FX, deposits, interest rates and credit from exchanges, brokers and data vendors world-wide, ensuring the highest quality of data input for Valuation models.

##### Flexible permissioning

Incorporates tight definitions as to which users may see which part of the system and what operations they can perform.

##### Rapid deployment and easy maintenance

As an internet-based browser-accessed service, Asset Arena Valuation requires no installation. Everything takes place on SunGard's own servers so that the service is low-cost in installation, maintenance and support.

### **The power to do more**

From vanilla derivatives to the most complex structured products and OTC derivatives, Asset Arena Valuation enables portfolio managers to optimize their investment management processes. Furthermore, you can take advantage of our extensive menu of process management and technology solutions to reduce expenses and streamline processes, while you deploy your own valuable resources to do what you do best: managing your portfolio.

### **Rely on a trusted family of solutions**

Asset Arena Valuation 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 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.

### **Contact us**

#### **Americas:**

+1 888-332-2564

#### **EMEA:**

+33 1 55 39 18 00

+44 20 8081-2000

#### **APAC:**

+65 6227 6400

**Email:** [assetarena@sungard.com](mailto:assetarena@sungard.com)

**[www.sungard.com/assetarena](http://www.sungard.com/assetarena)**