SS&C Debt & Derivatives™

Your complete valuation, processing and accounting solution for OTC derivatives and issued debt

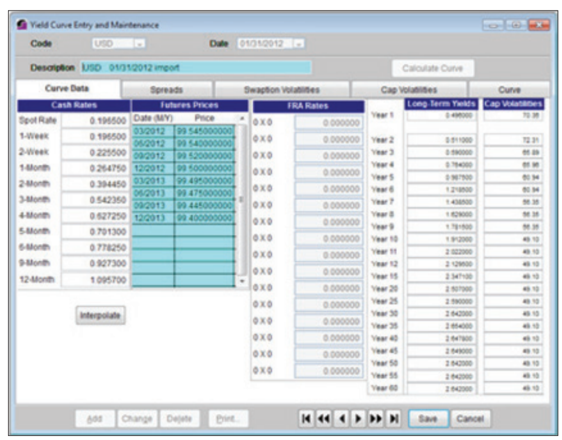
Comprehensive processing and analysis for managing your debt and derivatives portfolios

SS&C Debt & Derivatives is a complete valuation, processing and accounting solution for OTC derivatives and issued debt. Modular, scalable design can be configured to meet your current and future functional, reporting and instrument requirements. Product modules include:

- Swaps
- Credit default swaps
- Equity and variance swaps
- Caps/floors/collars
- Forward rate agreements
- FX spots/forwards/options
- OTC equity index options
- Exchange-traded futures/options on futures
- Issued interest-bearing/discounted debt

Independent, transparent and configurable valuation

- Yield curve-based market valuations
- Continuously compounded zero curve construction
- Options pricing models
  - Modified Black-Scholes
  - Binomial
  - Turnbull-Wakeman
- CVA/DVA calculations
- Stress tests, market risk
- Reconciliation to counterparty values



System features

Trade communication

- Can produce and consume FpML
- Integrates with SSCNet for delivery of FpML messages via SWIFT

Back-office operations and accounting

- Complete lifecycle event management
- Confirmations for all lifecycle events
- Interest, fee cash management, daily accruals and accounting
- Full and partial terminations/novations
- Electronic linking to trade, confirmation and other documentation
- General ledger accounting

Analytics

- Credit-adjusted market valuation
- Portfolio mark-to-market valuation of embedded options
- Yield and credit curve shocks (parallel and butterfly/twists)
- Percentage shifts for FX and equities
- DV01
- Credit and market risk analysis
- Duration, convexity, average life
- Cash flow and P&L forecasting

System benefits

Portfolio management

- Operations, settlement, accounting and analytic support for entire portfolio
- Seamless integration between product modules from initial deal entry to back-office functionality
- Integrated financial and management reporting
  - Positions
  - Exposures
  - Accounting

Margin/collateral tracking

- Leverages calculated market valuations
- Initial margin tracked at deal level
- CSA terms – thresholds/minimum transfer amounts

Regulatory support

- Full FAS 133 & FAS 157 functionality including independent valuation
- SEC/NAIC compliant

Interfaces

- Real-time trade upload with exception processing
- Market data (yield curves, prices, rates, FX)
- General ledger
- Other systems (data warehouse, risk, etc.)
- Batch scheduling

Integration

- Real-time, message-based integration with other SS&C solutions, including: CAMRA, Pacer, AdvisorWare, Total Return, Portia, GoRisk, CAMRA Performance, Sylvan, Antares

Control and efficiency

- Mitigates operational and settlement risk
- Automates processing
- Reduces costs
- Enables growth
- Increases productivity
- Comprehensive user level security and audit trail

Product support

- Online support
- Installation, training and data conversion
- Customized programming services and consulting

Technical information

Available as a site-license, ASP (hosted) and FSP (outsourced) solution

- Workstation
  - MS Windows 7
  - MS Windows 8
- Database Server
  - MS SQL 2008 R2 SP3
  - MS SQL 2012 SP2
  - MS SQL 2014 SP1

SS&C | SMART PEOPLE SUPERB TECHNOLOGY

ssctech.com | solution@sscinc.com