

**BlueBay Asset Management deploys SuperDerivatives' multi-asset portfolio management system**

**London, 24 February 2010:** BlueBay Asset Management has chosen SuperDerivatives, the derivatives benchmark and leading multi-asset front office system, to help manage its derivatives business and enhance investment services to customers in all asset classes.

BlueBay will deploy SD's cross-asset platform as a front office analytics and risk management tool.

SD's independent, benchmark pricing accurately reflects the true OTC market, covering the widest range of derivatives instruments, across FX, interest rates, commodities, energy, equities and credit, keeping portfolio managers, investors and control functions informed of where the market is moving in real-time.

Simon Lumsdon at BlueBay, commented: "We chose SD's cross-asset solution for its coverage of a wide range of assets and structures, enabling us to manage real-time derivative analytics more effectively."

Stephen Baker, UK Head of SD, comments: "Our rich combination of analytics, wide asset coverage, proven technology and unrivalled risk management tools empower fund managers to manage market risk and hedge exposures of client portfolios. The unique cross-asset capabilities mean that they can get a view of their entire portfolio at the click of a button."

"In addition, our unique, intelligent open architecture is web-based, which has allowed BlueBay to dramatically reduce the total costs of its derivatives activity and increase the speed of implementation."

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**About SuperDerivatives**

SD is transforming the world of derivatives by introducing transparency to all major traded derivative classes including foreign currency, interest rates, equities, commodities, energy and credit. Providing prices that reflect the interdealer market has led the company's web-based, market-calibrated solutions to be widely accepted as the benchmark for derivatives pricing.

Trading professionals on both the buy and sell side benefit daily from SD's unique combination of unbiased, aggregated market data and sophisticated modelling techniques. The company also provides fully-fledged risk management solutions, award winning derivatives data and independent portfolio revaluation services.

At the core of all the company's solutions is SD's extensively sourced and intelligently amalgamated market data, comprising true live market rates that are acid tested in real-time in the marketplace by active traders and run through a proven pricing model.

SD customers include leading banks, hedge funds, asset managers, custodians and hedge fund administrators in more than 60 countries, supported by a global network of SD offices with 24-hour support services.

[www.sdgm.com](http://www.sdgm.com)

## **About BlueBay Asset Management**

Founded in 2001, BlueBay Asset Management plc provides investment management services primarily to institutions and manages a combination of long-only and alternative products across the sub-asset classes of investment grade corporate debt, high yield corporate debt, emerging market debt, convertible bonds, distressed debt and multi-strategy debt products. BlueBay also manages a number of segregated mandates on behalf of large institutional clients globally.

Based in London with offices in the USA and Japan, BlueBay Asset Management plc is one of the largest independent managers of fixed income debt funds and products in Europe with approximately US\$34.3 billion of assets under management (as at end December 2009).

BlueBay's overall aim is to provide a broad range of credit products to modern institutional investors which offer attractive risk-adjusted returns. Listed on the London Stock Exchange in November 2006, BlueBay is a constituent of the FTSE 250.

[www.bluebayinvest.com](http://www.bluebayinvest.com)

## **SuperDerivatives International Press Contacts**

Nick Murray-Leslie/Nick Warren  
Chatsworth Communications  
T: +44(0)20 7440 9780  
E: [press@sdgm.com](mailto:press@sdgm.com)