



Yuanta Financial Holdings selected Numerix Portfolio to be used within its risk management department. Yuanta has been a direct client of Numerix since March of 2008, with the successful implementation and deployment of Numerix Bloomberg Edition (NBE).

Numerix enables Yuanta to effectively manage, monitor and report on market risk exposure for their entire range of portfolios including banking, securities and asset management groups, across all asset classes including vanilla instruments, semi-exotics, exotics and structured products on one consolidated platform. Using Numerix, Yuanta can aggregate risk, drill-down across all trades and rapidly price and calculate mark-to-model as well as historical and Monte Carlo Value-at-Risk (MC VaR) computations for all OTC derivatives and structured products.

Numerix's ability to accurately price any financial instrument, including semi-exotics and exotics and offer the broadest product coverage possible, were key factors in Yuanta's decision to further its customer relationship with Numerix.

"Two years ago we chose to embed Numerix pricing and risk management tools within our organization," said Connie Lin, Chief Risk Officer at Yuanta Financial Holdings. "We are pleased with the outcome of that decision and also with Numerix's ability to offer valuations on our entire range of portfolios, including semi-exotic and exotic instruments. We look forward to expanding our relationship with Numerix to now include market risk and Value-at-Risk (VaR) calculations and reporting capabilities as part of our daily risk management operations."

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— Connie Lin, Chief Risk Officer at Yuanta Financial Holdings

About Yuanta Financial Holdings

Yuanta Financial Holdings offers comprehensive financial services through its subsidiary firms, which include securities, securities finance, commercial bank, futures, investment consulting, and asset management, among others. Yuanta's primary strength lies in its securities-related capabilities, and it has held the market leading position for these services in Taiwan for decades. Headquartered in Taipei, Yuanta's securities and banking distribution network covers Taiwan with 141 securities and 88 bank branches with 5,000 professionals servicing clients.

The flagship subsidiary, Yuanta Securities, has been the unrivalled leader in securities brokerage in Taiwan for the past 15 years. The company controls 12% market share in securities brokerage and 20% in securities margin financing. Yuanta is focused on expanding in the greater China region and currently has an operating unit in Hong Kong and representative offices in China.

As Yuanta looks to the future, its vision is to continue deepening its roots in Taiwan and strengthen its presence in Greater China in order to better service clients. For more information, visit www.yuanta.com.