

# Private Asset Lab

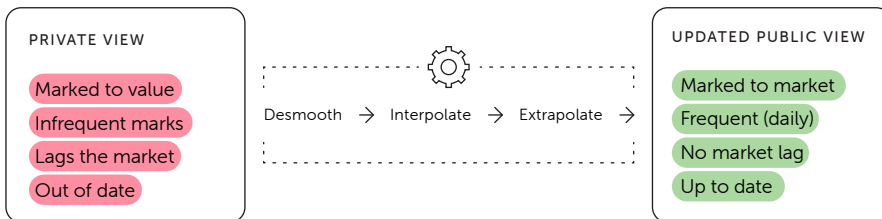
As investors continue to increase exposure to private assets, and seek greater knowledge about their role in diversified portfolios, Venn by Two Sigma is launching a specialized new solution to help analyze less transparent private asset classes and support confident decision-making.

A robust extension to the Venn platform, our Private Asset Lab puts scientific techniques, private asset datasets, and purpose-built analytics into clients' hands to facilitate seamless multi-asset portfolio analysis. Developed with extensive client-feedback, we are excited to launch a new set of tools and data while continuing to build and release deeper private asset capabilities over time.

## Improving Private Asset Returns

When reviewing private assets, investors and managers may face limited data and inaccurate risk assessments. In public markets, investors have access to performance that is marked-to-market, daily, and as of the most recent date whereas private assets are marked-to-value, infrequent, and out of date.

Using Venn's desmoothing, interpolation, and extrapolation features, clients can mark private asset returns to the market, increase frequency to daily, and bring them up to date. Viewing private assets through a more public lens can take the complexity out of private asset analysis, allowing users to conduct familiar workflows with ease and efficiency.



### PRIVATE ASSET DATA INCLUDES:

#### Indices and Benchmarks

International coverage with over 20 years of history

#### Cash Flow Data

~7,000 private asset funds

#### Fund Performance Data

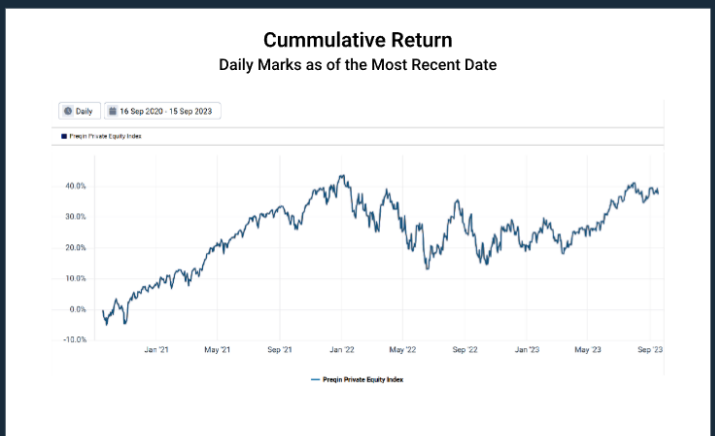
~ 18,000 funds

#### Fund Information and Characteristics

~ 80,000 fund profiles



Before

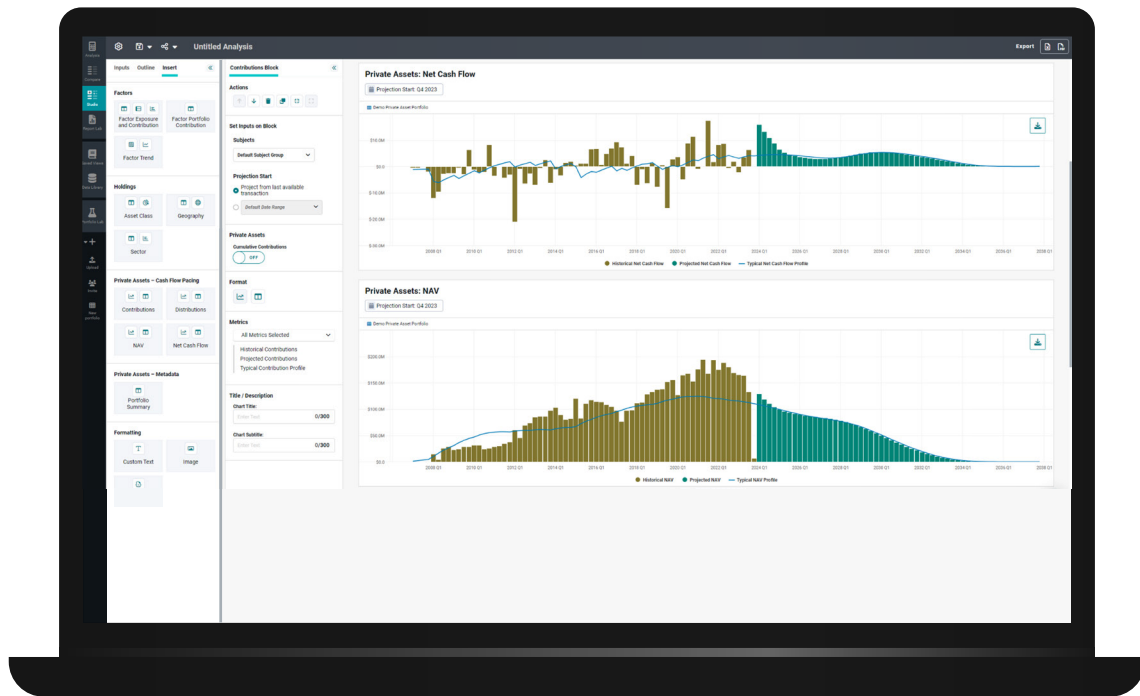


After

Desmoothing, extrapolation, and interpolation use historical data and relationships among proxies to make estimates. These estimates will not always predict future results and have inherent limitations.

## Cash Flow Modeling

Private Asset Lab cash flow modeling tools can help investors manage a variety of risks associated with private asset portfolios including funding risk or the risk of defaulting on capital calls. Functionality will include the ability to project asset allocation between private and public portfolios, and illustrate how a more liquid public portfolio may be used for funding.



Note: Actual screens may vary

Cash flow modeling is dependent on assumptions of uniform fund behaviors according to fund characteristics, and historical data availability. The future cash flow timing and needs of specific investments will differ from the model results, at times significantly.

To learn how to gain access to Private Asset Lab, contact your account team or email us at [vennsales@twosigma.com](mailto:vennsales@twosigma.com)

## About Venn

Venn by Two Sigma helps institutional investors of all sizes embrace a modern, quantitative, and intuitive approach to multi-asset portfolio risk management and investment decision making. Venn combines Two Sigma's expertise in technology and investment analysis with a modern platform for data-driven portfolio decisions.

Two Sigma Investor Solutions, LP operates Venn – see [here](#) for important disclaimers and disclosures. Venn is for institutional investors only.

Contact us anytime at [venn.twosigma.com](http://venn.twosigma.com) or [vennsales@twosigma.com](mailto:vennsales@twosigma.com)