Factsheet

Enabling hedge fund managers To maximize returns

Fusion Invest offers powerful portfolio and risk management tools to help hedge fund managers seek higher returns with diversified investments, while controlling risk and maximizing operational efficiency.

"With Fusion Invest, fund managers can easily introduce new types of assets into their trading strategies without adding operational risk."

In fast-changing markets, hedge fund managers need to be able to quickly and easily adapt strategies to pursue high returns. And with regulators and investors demanding greater transparency and more granular reporting, the pressure is on to combine profitability with highly efficient operations.

With Fusion Invest, fund managers can easily introduce new type of assets into their trading strategies without adding operational risk. As an integrated, front-to-back solution with a flexible operating model, it can deliver the transparency and reporting required today, while minimizing risk and improving efficiency.

Key benefits

- Real-time pricing and analytics for unrivaled asset class coverage
- Broad support for economic and specific risk measures and scenarios including what-if, pre-trade and risks over time
- Consistent P&L and risk views across all departments, up to investors
- Automatic trade lifecycle and reconciliation with exception-based management and alerts
- Fast time-to-market with out-of-box, configurable and customizable connectivity to relevant third parties
- APIs available for reporting and Apps development
- Flexible deployment options with on-prem, IaaS or cloud-based managed service options
- Address constantly evolving market challenges with a solution which receives continuous investment in product development

Optimize decision-making with access to unrivaled asset class coverage, along with comprehensive P&L and risk analytics

Unrivaled asset class coverage
Fusion Invest's asset class and country-specific coverage enables hedge fund managers to implement trading strategies globally. The service offers in-depth analysis of risk factors including stock, interest rate, currency, commodity, credit and time.

Coverage includes:

- Cash and debt
- Global equities and CFDs
- Broad coverage of fixed income, from investment-grade to high yield
- Listed and OTC derivatives on IR, FX, equity, commodity, credit
- Structured products with multi-underlying and path-dependent payoffs
- Alternative investments
- Developed to emerging markets with country specificities

Fusion Invest includes in-house quantitative models for market-standard pricing and analytics:

- Black & Scholes, Fourrier, Local / Stochastic volatility with lattices / PDE / Monte Carlo
- Hull & White, SABR, BGM
- ISDA standard credit models
- Multi-curve framework: global calibration on sets of yield curves, OIS and cross-currency discounting
- Fully open and customizable via a user-friendly toolkit

Complete set of P&L and risk analysis to support investment decisions
In addition to P&L and risk analytics delivered in real-time views, Fusion Invest provides front office users with easy-to-use and flexible intraday risk simulation tools. Users can carry out fast, accurate simulations on a comprehensive set of scenarios and risks to make the best trading decisions.

Fusion Invest also offers a historical P&L and risk view that allows portfolio managers to control and monitor strategies and confirm investment decisions.

Flexible operating model and automatic trade processing
Fusion Invest offers front-to-back straight-through-processing (STP) with fully customizable workflows for listed, cleared and OTC products.

Comprehensive life cycle management is available from trade initiation to expiry, including corporate actions, call/put events, early redemptions and credit default events.

Fusion Invest Reconciliation Manager can maximize the efficiency of your operations teams. It supports seamless third-party data integration, automatic matching based on configurable rules, alerting to users and a full audit of operations. A large amount of positions and cash accounts can be processed with confidence and control on a daily basis.

Out-of-box connectivity to third parties
Fusion Invest has a set of interfaces with third parties relevant to the hedge fund business. This includes market dataproviders, trading and SEF platforms and settlement matching systems. For all interfaces, standards can be adjusted to fit any specific requirement based on configuration and customization (leveraging Fusion Invest's powerful SDK).

Fusion Invest APIs (e.g. risk and performance analytics, time-series, limits and reconciliation data) are also available for reports building and custom developments of applications at user-level based on a variety of popular and market standard programming languages (including Python, JavaScript and NET).

Adopt the deployment model that fits your needs
Finastra's Global Services team is on hand to ensure quick and efficient implementation based on standard packages and implementation accelerators.

Our dedicated teams have the product knowledge and relevant industry experience to help your organization get the most from our solutions and ensure your specific needs are met.

Fusion Invest can be deployed either on public cloud, private cloud or on your premises, and Finastra can propose manage services to let your organization focus on what it does best: managing its portfolios.

For more information on how we can help you optimize hedge fund management operations, please contact us at capitalmarkets@finastra.com or visit: finastra.com/investment-management

About Finastra

Finastra is building an open platform that accelerates collaboration and innovation in financial services, creating better experiences for people, businesses and communities. Supported by the broadest and deepest portfolio of financial services software, Finastra delivers this vitally important technology to financial institutions of all sizes across the globe, including 90 of the world's top100 banks. Our open architecture approach brings together a number of partners and innovators. Together we are leading the way in which applications are written, deployed and consumed in financial services to evolve with the changing needs of customers. Learn more at **finastra.com**

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