

TREASURY & CAPITAL MARKETS

FUSION SOPHIS

A Comprehensive Solution for Equity and Commodities Derivatives and Delta One

The increasing sophistication of the trading environment has created a diverse financial ecosystem that is constantly evolving and changing shape.



Fusion Sophis supports the full value chain of client-facing equity and commodity derivative activities.”

The need for systems flexibility and transparency must be continually weighed against the requirements for operational stability, meeting regulatory requirements and integrated risk management.

Fusion Sophis offers a single solution to the many challenges faced by modern derivatives trading desks. The Finastra solution brings an integrated approach to the complex challenges of derivatives trading, risk management, and trade processing.

One Strategic Platform

Fusion Sophis supports the full value chain of client-facing equity and commodity derivative activities such as volatility arbitrage and commodity hedging services, as well as Delta One activities such as synthetic prime brokerage and synthetic repo.

Broad Asset Class Coverage

A wide universe of instruments is supported, including listed securities, Over-the-Counter (OTC) and OTC cleared derivatives, as well as structured products. The solution's coverage is constantly expanding to meet the needs of world-class trading desks.

Simple Lifecycle Management

The solution includes event diary, cash flow reconciliation and hedge automation functions to streamline workflow and to support payments, settlements, and confirmations.

Firm-Wide Risk Control

Fusion Sophis delivers increased transparency and control over market risk and collateral management for risk managers, augmented by risk analytics, such as Value-at-Risk (VaR) and stress testing. For consistency, risk controls use the same prices as the front office, with the ability to drill-down into the risk analysis and up to market data level.

Components and Micro-Services

A range of components and micro-services integrate with Fusion Sophis to build a powerful global solution with business-wide functionality across all trading desks for both Finastra and non-Finastra systems.

More Agility and Better Risk Control

Fusion Sophis combines rigor with flexibility, promoting operational efficiency and cost control through automated transaction processing for Over-the-Counter (OTC), listed securities, and structured products while supporting a broad spectrum of trading strategies.

With its unified functionality, Fusion Sophis empowers a bank to manage its books operationally and from a trading and risk perspective. Unrivalled portfolio management allows traders to stay one step ahead of the market, confident in the knowledge that they also have the most advanced risk and collateral management tools.

Trading

Real-time Market Data Feeds, Pricing, P&L and Cross-asset Hedging



Equity Derivatives

Equity Cash, Market Making, Flow Exotics and Correlation Trading, Structuring, Volatility Dividend and Convertible Bond Arbitrage

- › Index Futures
- › ADR and GDR
- › Equity and Index Options
- › Vix Options and Futures
- › Convertible Bonds
- › Variance, Volatility and Correlation Swaps



Commodity Derivatives

Corporate Hedging Services, Index Trading, Market Making, Arbitrage and Commodity Finance

- OTC and Cleared Asian Swaps and Options, Basket and Gas Formulas, Indexes, Loans and Physical Stocks For:
- › Energy
 - › Power and Gas
 - › Softs
 - › Precious Metals
 - › Base Metals (Including LME)
 - › Freight



Delta One

Synthetic Repos, Synthetic Prime Brokerage, Synthetic ETF, Dividend and Index Arbitrage

- › Equity Swaps
- › Contracts for Difference (CFDs)
- › Basket Swaps
- › Dynamic Portfolio Swaps
- › Forwards and Call/Put Combos

Hybrids and Structured Products

Risk

Real-time and End-of-day Analytics, VaR, Stress Tests, Collateral Management and Margining

Operations

P&L Explanation, Trade Workflow, Corporate Actions, Confirmations, Payments, Settlements, Central Clearing, Financial Data Management, Cash and Securities Accounts

About Finastra

Finastra unlocks the potential of people and businesses in finance, creating a platform for open innovation. Formed in 2017 by the combination of Misys and D+H, we provide the broadest portfolio of financial services software in the world today – spanning retail banking, transaction banking, lending, and treasury and capital markets. Our solutions enable customers to deploy mission critical technology on premises or in the cloud. Our scale and geographical reach means that we can serve customers effectively, regardless of their size or geographic location – from global financial institutions, to community banks and credit unions. Through our open, secure and reliable solutions, customers are empowered to accelerate growth, optimize cost, mitigate risk and continually evolve to meet the changing needs of their customers. 48 of the world's top 50 banks use Finastra technology. Please visit finastra.com

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