

Linedata Derivation



Linedata Derivation provides market leading front to back accounting, trading and real-time risk management tools in a single, customizable, yet easy to use package.

Seamless integration

- Experience integrating with a variety of third party systems: data providers, prime brokers, fund administrators, OMS, EMS, in-house systems and others

Ultimate scalability

- Designed with three points in mind: speed, reliability and scalability. With the power to calculate analytics for thousands of positions in real time, Linedata Derivation is scalable to suit clients' needs: from one desk start-up hedge funds to multiple trading desks across geographically dispersed locations

Expert support

- Support team manned by systems experts with an exceptional level of knowledge and service. Immediate support is provided as standard during business hours to ensure any issues are addressed in an expeditious, timely manner. Extended coverage options are also available.



Linedata Derivation was born a derivatives system, built to handle the complexities of such instruments

Through development spanning 20 years, its functionality has grown to encompass a complete front-to-back cross-asset system, suitable for many different Hedge Fund strategies, from equities to multi-strategy derivatives.

Linedata Derivation maintains a client driven approach to development, with new features developed hand in hand with customers

Clients also benefit from an unrivalled, immediate access to its dedicated support team. With the luxury of being able to select and retain talent, our support staff are helpful, competent and wholly committed to ensuring that clients are satisfied with the product.

Linedata Derivation

Key Features and Capabilities

Product coverage

- **Equity Derivatives:** ADRs, GDRs, TRS and CFDs, futures, options, warrants, variance and volatility swaps, baskets and basket options
- **Convertible Bonds:** CBs, convertible asset swaps
- **Fixed Income:** corporate and government bonds, bond futures and options, asset swaps, inflation swaps, forward rate agreements, FRNs and preferreds
- **Interest Rate Derivatives:** swaps, swaptions, futures, future options, caps, collars and floors
- **Credit Derivatives:** CDS, CDS options
- **Index Derivatives:** futures, options
- **FX and FX Derivatives:** spot and forward FX, NDFs, futures, options
- **Commodities:** futures and future options

Portfolio Management

- Live and historical multi-period P&L
- Comprehensive set of models
- Fast trade booking: enter buy, sell, buy to cover, sell short trades
- Full trade lifecycle and audit
- UCITS funds: book short equity trades to CFD
- Stock borrowing
- Options trading tools: dividend calculator, volatility surface, volatility graphs, trading scenarios
- Convertible Bond tools: delta calculator, market making, hedging tools and new issue calculator
- Scenario analysis
- Rich formula language to build bespoke columns

ABOUT LINEDATA

With 20 years' experience and 700+ clients in 50 countries, Linedata's 1300 employees in 20 offices provide global humanized technology solutions and services for the asset management and credit industries that help its clients to evolve and to operate at

LINEDATA ASSET MANAGEMENT

We offer a dynamic, configurable platform of software, data and services delivered with our deep commitment to a partnership approach that brings together all aspects of managing assets to help our wealth, institutional and alternative clients succeed.

Boston: +1 617 912 4774 | **Luxembourg:** +352 29 56 651 | **Northern Europe:** +44 20 7469 8600 | **France:** +33 1 46 11 70 00 | **Asia:** +852 3583 7900

getinfo@linedata.com or visit: www.linedata.com

Linedata Derivation

Data & Interfaces

- Supports Bloomberg data license, Server API, B-PIPE*
 - Load Convertible Bond data from Reuters MACE*
 - Load credit spread and volatility surface data from ICE or IHSMarkit*
 - Load trades and OTC instrument data from CSV file
 - Publish prices and other data back to Bloomberg
 - FIX messaging: EMSX, FXGO, TORA, Hotspot, Currenex, Trading Technologies and Eze Castle RealTick
 - Full prime broker, fund admin, EMS and OMS integration
 - Omgeo trade matching
 - Trade exports: automated exports to multiple brokers, email alerts
- *With direct vendor subscription

Reconciliation

- Automated position reconciliation tool
- Reconciliation to multiple data sources
- Single click OTC instrument matching wizard
- Many to many relationships
- Reconciliation notes and adjustments carried forward from day to day

Back Office

- Full cash and transaction management
- Shadow NAV
- System audit trails
- User access and permission controls

Reporting

- Automatically generated reports
- Customizable report templates
- Tabular data, scatter, column, stacked column, bar, line, pie charts
- Chart historical instrument data, worksheet data in Display
- Save, customize charts, edit and export chart data to Excel

Accounting and Financing

- Administrator, Average Cost and FIFO accounting
- Automated corporate actions
- Flexible cash management
- Automated calculation of commission, tax
- Prime Broker and Fund Administrator reporting

Risk Management

- Value at Risk: multi factor and multi asset
- Scenario analysis stress testing
- Risk shocks
- Real-time calculation of Greeks
- Risk bucketing by any factor, aggregated at any level
- Risk limits: set and monitor exposure limits to each Greek
- Exposure monitoring