



RUBY Feature List

Security Master

- Integration with Bloomberg BackOffice files, SAPI and Data License
- Models for listed securities, OTC deals and private investments

Trade Capture & Order Management (OMS)

- FIX Connectivity to executing brokers
- Automatic order booking from data feeds
- Automatic order allocation

Portfolio Management

- Real-time Positions
- P&L Generation – Real-time, EOD, and historical
- P&L Attribution

Valuation

- Internal Valuation Engine
- Integration with FINCad financial library
- Integration with 3rd party valuation platforms

Risk

- Historical Simulation
- Stress Tests
- Integration to 3rd party Risk platforms

Data Aggregation

- Extended data model for storing external data
- Statement parsing and data extraction

Straight-Through Processing (STP)

- Embedded ETL module
- Integration with fund administrator and other 3rd party systems
- Reconciliations – Real-time and EOM

Monitoring

- Programmable Alerting System
- Alerting on System Exceptions
- Alerting on Actionable Events
- Audit Trailing

Reporting

- Intuitive Excel-like reporting supporting day-to-day operations
- Professional reporting services available for upper-management and investor-grade reporting
- Consolidated Reporting across multiple datasets, internal and external

Client Portal

- Customizable Performance Reporting at multiple levels and timeframes using a variety of models
- Accessibility from anywhere