

## Wallstreet Suite

Comprehensive, cross-asset investment and debt management solutions for financial institutions

[www.wallstreetsystems.com](http://www.wallstreetsystems.com)



**WALLSTREET**  
SYSTEMS

# WHERE CAN I FIND A CROSS-ASSET SOLUTION FOR MY DEBT AND INVESTMENTS?



**Wallstreet Suite** – empowering your business with integrated cross-asset investment and debt management solutions

### Your challenges today:

- Greater usage of structured products
- Greater speed of innovation in the financial markets
- Constant need to see that assets and liabilities are matched
- Accounting for structured products and complex derivatives
- Correct calculation of hedge effectiveness and hedge accounting
- Reduce the number of system interfaces
- Keeping control of system running costs

### Wallstreet Suite delivers:

- Front, middle, and back office with superior accounting functionality together in one system
- True straight through processing
- Real time system with real time monitor updates
- Single system – all asset classes on one system
- Supports both investments and debts
- Flexible instrument definition with complete range of financial instruments

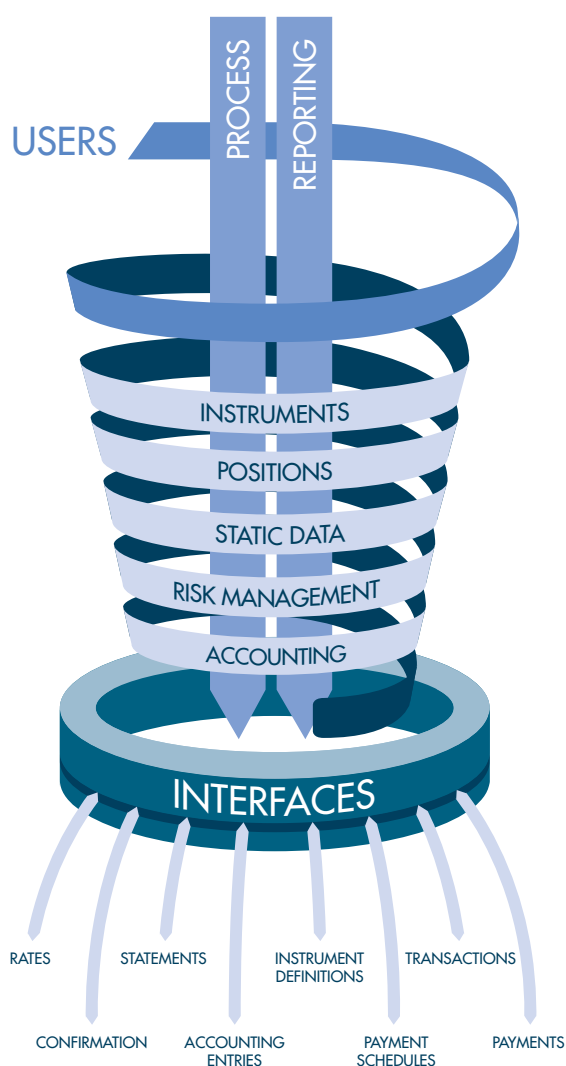
### FAST FACTS

*Over \$2,000 billion of debt is managed in Wallstreet Suite.*

*A North American mortgage bank replaced 5 legacy systems when they implemented Wallstreet Suite.*

*A European bank manages FX risk and controls liquidity for the entire bank front to back. Imports daily hundred thousands of transactions from other systems automatically to calculate exposure. The benefit is increasing operational efficiency through the eradication of much manual work.*

# Wallstreet Suite Workflow



## FEATURES

- The innovative instrument management framework enables the creation of infinite new instruments by combining different elements such as cash flow, schedules & legs, events & payoff expressions, fees, valuation and other actions that can occur during the life of the instrument.
- Accounting entries are automatically generated according to multiple accounting standards in parallel. Trial balances can be run in the sub-ledge and postings can be exported to the general ledger.
- Comprehensive hedge management for efficient hedge accounting and hedge effectiveness measurement, including prospective and retrospective testing.
- True real-time risk monitors that update the key figures automatically when positions or rates change.
- Free and flexible definition of the portfolio structures enables efficient reporting.
- Reporting on assets and liabilities in the same system to enable matching of maturities, rate fixing structures or currency exposures.
- Interface with NumeriX™ allows the valuation of advanced derivatives and structured products such as digital, rainbow structures, range accruals, and multi-callable structures.
- Advanced rules engine that lets you build rules, workflows, and verification processes. For example define how many approval levels a transaction should go through, or determine who has access rights on a portfolio.
- Full support for SWIFTNet connectivity via both SWIFT Alliance Gateway and SWIFT Alliance Access.
- Integrated liquidity management allows accurate forecasting for short, medium and long term cash flow including versioning of forecasts.

## INSTRUMENT COVERAGE

### MONEY MARKET

→ e.g. payment, deposits, loans, repos, FRAs

### FX

→ e.g. Spot, forward, swaps, NDF forwards, options (European, American, digital, compound), futures

### FIXED INCOME

→ e.g. Fixed and variable bonds, index linked, ABS and MBS, swaps, caps, floors, collars, forwards, futures

### EQUITY

→ e.g. equity, index linked, mutual fund shares, subscription rights, forwards, index forwards, futures, options

### STRUCTURED PRODUCTS

→ e.g. Complex payoff, multiple legs, composite type of swap, optional/triggered call-put/cancel, time split, flippable, rainbow, range accrual

### CREDIT DERIVATIVES

→ e.g. Credit Default Swaps, Total Return Swaps

## CONTACT US

North America HQ  
+1 212 809 7200

Email [info@wallstreetsystems.com](mailto:info@wallstreetsystems.com)

Europe HQ  
+44 (0) 20 3170 3000

Website [www.wallstreetsystems.com](http://www.wallstreetsystems.com)

Asia HQ  
+65 6232 2365



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