

# FUNDAide<sup>c</sup>

RISK MANAGEMENT - REAL TIME EVAL - REPORTING

Application Proposal



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**PREPARED FOR**

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**FundAide©**

**REAL-TIME VALUATION**

**RISK MANAGEMENT**

**REPORTS**

**SAVEN TECHNOLOGIES**

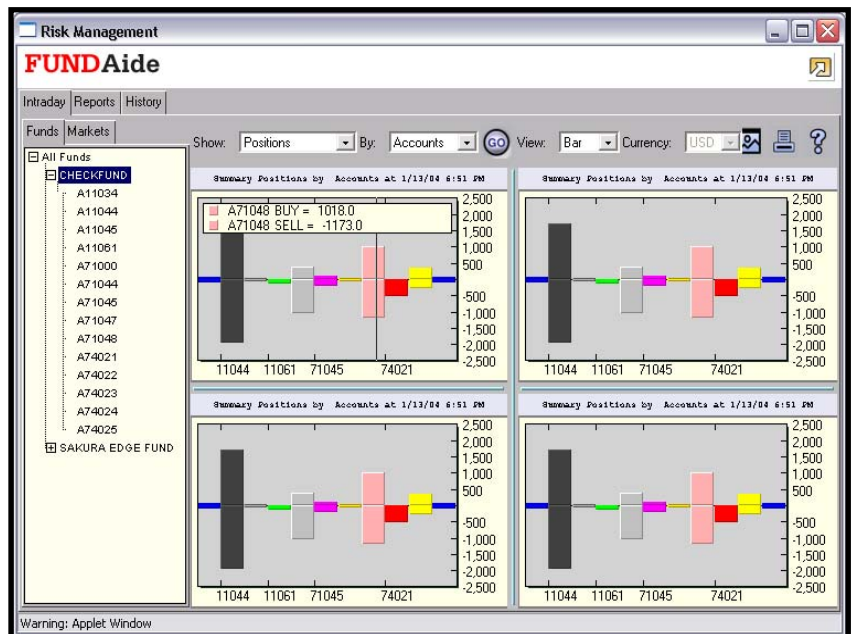
**COMMITMENT TO EXCELLENCE**

## SAVEN TECHNOLOGIES

- Saven is a software development firm headquartered in the greater Chicago area, with operations in three continents and a professional staff numbering over 150. Saven develops products complementary to its consulting operations that further add immediate, measurable value to clients. Its approach is to apply a structured delivery methodology based on industry best practices, providing end results with significant business benefits. The company's services enable financial services clients to deploy real-time event-driven e-Business applications that enable them to respond to rapidly changing markets and business events anywhere in the world. Our consulting services team enjoys the challenge of building state-of-the-art systems and have proven, over-and-over, their ability to deliver.
- Saven's clients come from a cross-section of industries including manufacturing, financial services, and other.
- Clients in the financial services industry include: ABN AMRO, FNMA, Wolverine, CME and others.....
- The specific application described in this booklet, FundAide, is intended for asset managers using derivatives instruments such as futures and options.

## OVERVIEW

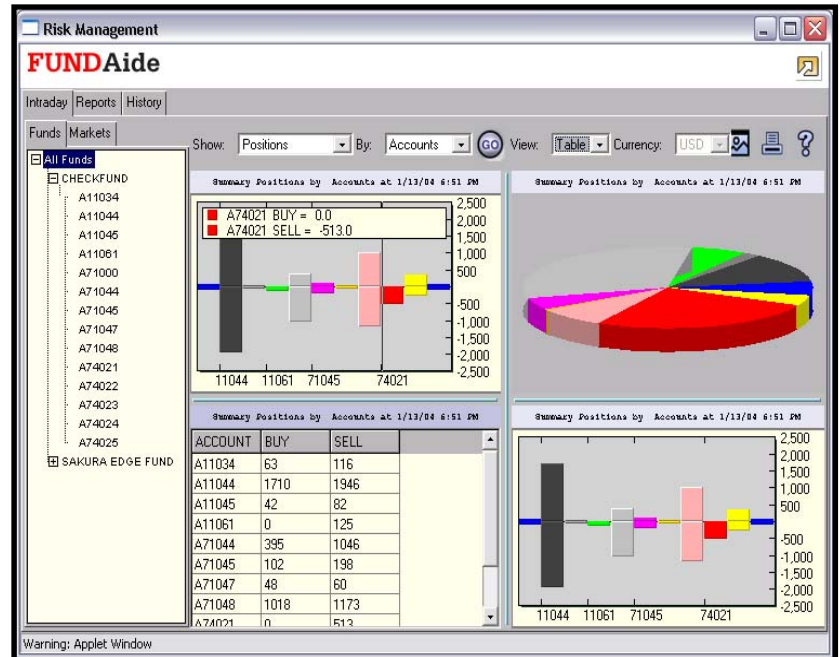
- FundAide is an application which helps alternative investments managers as a real-time monitoring tool to monitor positions in the futures and options exchanges around the world.
- Additional modules are available to add equity and fixed income securities as well.
- A separate module can be added to compute value-at-risk for fund managers using this metric as an overall measure of risk.
- Other additional modules include Historical Analysis and Archiving.
- Because of its scalability, FundAide is most useful for managers with multiple accounts: (a) CTAs with several accounts; and (b) funds-of-funds, including CPOs, with allocations to several CTAs.
- Ability to designate which parties can access FundAide: single accounts to each CTA; groups of accounts to internal portfolio managers; or the entire position to internal/external designated parties



- Generally, it would not require the purchase of any additional equipment or software.

## REAL-TIME MONITORING

- Managers can monitor cash balances, open positions, P&L, commissions, margins and account equity in terms of each trade, instrument, maturity month, commodity, exchange, sub-groups (e.g. futures on interest rates), account, account groups, or an aggregate of all accounts. The valuation of the positions will be updated throughout the trading day; the frequency of the real-time updates depends upon the frequency of the data feed and the frequency of the Positions files information received by FundAide.
- Valuation can be expressed in terms of any major currency, such as U.S. Dollar, Japanese Yen, Euro, Canadian Dollar, and others.



- FundAide provides extensive interactivity, and the ability to view information in both tabular and chart (line, bar, pie) formats. Up to four screens can be simultaneously displayed, with zoom-in, zoom-out capabilities. The format and settings can be specified by the user. Built-in intelligence will remember the user's preferred display types and settings. Each screen will be annotated with the applicable Account Number and Account Name, as well as other appropriate references.
- Initial training will be provided by Saven at implementation. In addition, a Help function is available for quick reference.

- Any display can be saved and/or printed at the click of a button.

## REPORTS

- FundAide comes with a library of standard report formats. We can re-design any of the library formats, or design customized reports to suit the user's unique requirements.

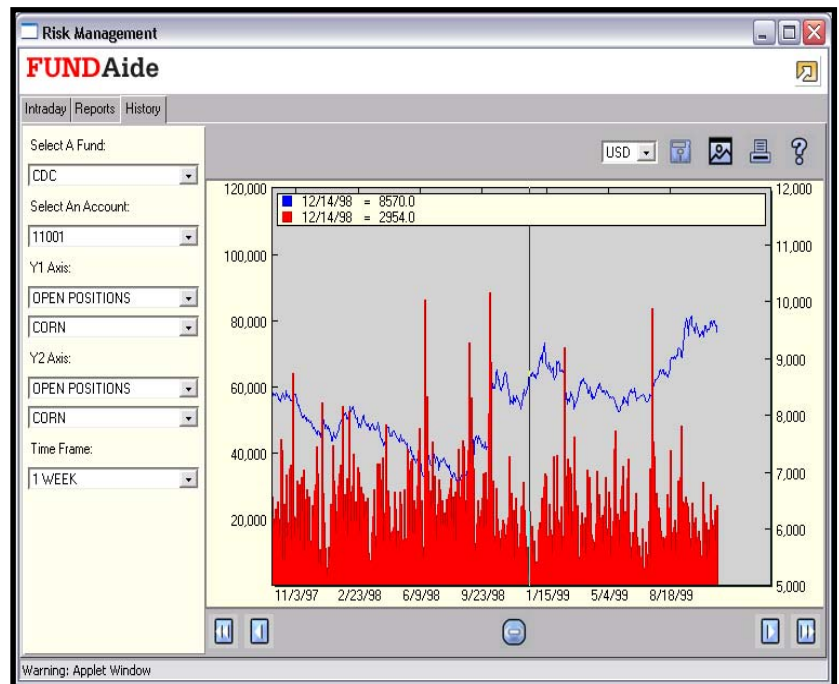
The screenshot shows the FundAide Risk Management interface displaying a report for 'CHECKFUND' for all accounts. The report includes a table with columns for Account N., Beg Balan., Gross P&L, Commissions, Fees, Opt Premium, Cash IN/0., End Balan., Open Trad., Total Equity, Long Optio., Short Optio., Net Option., Net Liquid., Total Acco., Init Margin, Maint Marg., and Margin Exc.

Account N.	11034	11044	11045	11061	71000	71044	71045	74021
Beg Balan.	467,084.60	913,237.29	2,844.87	-1,959.20	401,883.33	12,072,674.	5,331,171...	4,297.33
Gross P&L	.00	.00	.00	.00	.00	20,885.00	493,278.92	.00
Commissions	.00	.00	.00	-687.50	.00	-249.86	-672.49	-324.00
Fees	.00	.00	.00	-7.50	.00	-44.03	-186.30	-4.86
Opt Premium	.00	.00	.00	.00	.00	.00	.00	85,050.0
Cash IN/0.	.00	.00	.00	.00	.00	.00	.00	.00
End Balan.	467,084.60	913,237.29	2,844.87	-2,654.20	401,883.33	12,093,034.	5,352,089...	4,382.05
Open Trad.	-58,322.66	289,400.00	-393.75	-14,275.00	.00	536,943.09	143,800.62	.00
Total Equity	408,761.94	1,202,637...	2,451.12	-16,929.20	401,883.33	12,629,977.	5,495,890...	4,382.05
Long Optio.	140,350.00	6,706,930...	6,525.00	.00	.00	.00	.00	.00
Short Optio.	.00	-7,292,970...	-6,915.00	.00	.00	.00	.00	-344,587
Net Option.	140,350.00	-586,040.00	-390.00	.00	.00	.00	.00	-344,587
Net Liquid.	549,111.94	616,597.29	2,061.12	-16,929.20	401,883.33	12,629,977.	5,495,890...	4,037.46
Total Acco.	549,111.94	616,597.29	2,061.12	-16,929.20	401,883.33	12,629,977.	5,495,890...	4,037.46
Init Margin	36,565.71	751,388.00	6,704.00	168,750.00	.00	2,000,405...	607,213.17	3,073.71
Maint Marg.	34,432.34	708,520.00	4,900.00	125,000.00	.00	1,610,925...	516,006.27	2,527.88
Margin Exc.	372,196.23	451,249.29	-4,252.88	-185,679.20	401,883.33	10,629,572.	4,888,676...	1,308.33

- Reports can be generated for the Aggregate Position. Drill-down capabilities permit reports for any group of accounts, any specific account, any market, any instrument, or any trade.
- Reports include not only cash balance, P&L, open position equity and total equity, but also commissions, accrued fees and expenses, and margins including margin deficit/excess. Value-at-risk will also be shown for users using the VAR module.
- As in the case of real-time monitoring, all reports can be expressed in terms of any major currency.

## ARCHIVES

- Historical information will be stored, for access and analyses. Once again, analyses can be performed at any level: trades, instruments, commodities, commodity groups, exchanges, individual accounts, group of accounts, or the entire aggregation.
- Charts can be drawn for any time frame, from one day to multiple years. Two parameters can be charted, using the left-hand and the right-hand Y axes.
- Zoom-in, zoom-out capabilities are offered, as well as the mouse-over function, which displays the data value at any point of the graph.
- Any of the analyses displayed can be printed or saved.



## DEMO

This booklet can give you only a peripheral feeling for the true capabilities of FundAide. Please call Ranga Nathan (630.961.1307) to arrange a demo in your offices.