REDEFINING THE WORLD OF DERIVATIVES ANALYTICS

F3 guarantees that value and risk exposure can be accurately calculated for any trade or portfolio of trades, regardless of which financial model or numeric calculation methods are employed. This architecture gives you the flexibility and control to value virtually any financial structure or payoff and obtain comprehensive risk in the process.

Break New Ground with Generic Trade Representation

F3 lets finance professionals generically represent virtually any financial structure or payoff, no matter how exotic. Users can easily construct any term sheet in a number of environments, such as Excel, MATLAB®, or any developer language, without programming by using an XML-based F3 function definition, lexical trade representation, or customizable object oriented tools that allow lower level component objects to combine and form complex composite representations of a given trade.

With this kind of flexibility, you can price virtually anything, opening the door to new market opportunities.

Manage Risk in a New Way with Universal Risk Technology™

F3 provides the metrics needed for better risk management through its Universal Risk Technology™, a robust fusion of calculus and advanced software engineering that eliminates the need for resource intensive "bumping". This patent-pending risk architecture guarantees exact risk sensitivities to all market data quotes for any combination of trade, model and valuation method, including Monte Carlo.

F3 gives users the ability to see *all* of the risk information, all the time – including hotspots to easily identify critical portfolio risk exposures and hedging required for all these key exposures. Model any scenario -- from a change in a single interest rate to the market wide macro-economic shocks and its impact on a hybrid portfolio comprised of cross asset class products.

With this kind of on-demand visibility into your trades and portfolio, you can make critical decisions quickly and confidently.

Built to Enable Enterprise Success

With its highly efficient grid-enabled architecture, F3 can be scaled to any level of production to accommodate even the most resource-intensive needs. F3 can be used across any number of business workstations and integrated with your front, middle and back office systems, thus providing consistent valuations across your enterprise and reducing the risk of arbitrage.

With this kind of scalability you can ramp up your derivatives activity at will to achieve your organizational goals.

Same Technology, Different Environments

Users can work with F3 in the environment that best suits their needs. Access the full power of F3's technology from within Excel, MATLAB® or through our Software Development Kit.

With multiple environments available, you can work with F3 in the most effective and efficient way.

Request your Demonstration Today

> *"The F3 Risk Report is a lot quicker than industry standard curve bumping. RR was <0.01 seconds, curve bumping 20 seconds for a sample risk calculation - and the results are practically identical."*
>
> Amrish Ganatra
> Founding Partner
> Cerebra

About F3

F3 is a leading edge object-oriented financial analytics platform that offers the ultimate flexibility to price and model any complex trade or portfolio. This innovative system is available as a desktop solution in Excel or MATLAB®, and as a software development kit with seamless integration between platforms and programming languages (C#, Java, and C++).

F3

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