



F3 SOLUTIONS BY ROLE – QUANTITATIVE ANALYST

DERIVATIVES SOLUTIONS FOR QUANTITATIVE ANALYSTS

Innovation in the financial derivatives market is rapid. The ability to model, value, and calculate exposure for any trade or portfolio accurately and efficiently is critical to your success. Find out how F3's generic trade valuation capability and complete risk sensitivity profiles can help you deliver dependable results faster.

FLEXIBLE BUILDING BLOCKS

F3's truly generic framework separates trade, financial model, and valuation method into independent objects that you can re-use to value any trade or portfolio, without having to build from scratch. This can significantly reduce the time spent programming financial models, enabling you to spend less time coding and more time concentrating on financial engineering.

PORTFOLIO RISK ANALYSIS

With F3, you have the ability to calculate, without bumping, the partial derivative of the value of any trade or portfolio of trades with respect to every quote that can affect its value, in any model, and in any valuation methodology. This first-order risk is always available, offering significant savings in computational speed when compared to finite difference or bumping methods.

With F3, you can:

- ◆ Calculate Monte Carlo VaR and CVA at the trade or portfolio level
- ◆ Quickly assess a trade or portfolio's value sensitivity to changes in underlying volatilities
- ◆ Conduct stress testing to identify 'hotspots' or areas of greatest risk

FULLY TRANSPARENT DOCUMENTATION

F3's functions, models, and valuation methods are fully documented, improving the visibility into your numbers and calculations. F3's extensive documentation describes the math behind each model, so you can meet the scrutiny of stakeholders in your organization without having to spend valuable time writing documentation.

COMPLETE SYSTEM INTEGRATION

F3's enterprise-ready architecture uses common data models (CDM), an accepted best practice to facilitate data integration across different platforms. F3 users have the ability to prototype in MATLAB® or Excel and integrate their calculations seamlessly through XML into C#, C++, and Java-based systems.

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++).

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