

# F3 SDK TECHNOLOGY

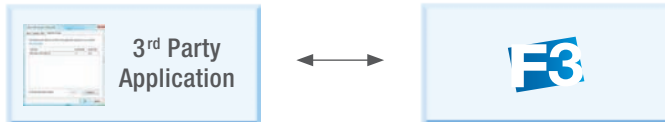
Embed a stateful, Object Oriented financial analytics library\* into your own applications. F3 SDK provides the ultimate in modeling flexibility and ease of integration. A simple API and the ability to map to your trade description language means minimal Total Cost of Ownership and faster time-to-market.

## STRAIGHTFORWARD INTEGRATION

- ◆ A simple API that includes only 5 functions makes upgrading a simple task
  - The API is the same on all supported platforms
- ◆ There are no trade-specific function calls, so the API only needs to be implemented once – you may never need to change the interface again
- ◆ One single interface to embed which reduces your effort to introduce new financial products into your OMS, Risk Management System, etc.
- ◆ Enterprise ready: can integrate with any enterprise architecture
- ◆ Multi-platform support – core platforms: Windows, Linux & Solaris

INTERFACE OPTIONS

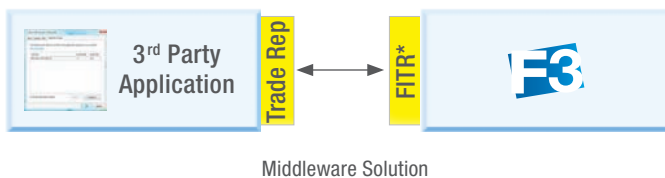
### TIGHTLY COUPLED



#### Advantages

- ◆ Better performance for single valuations
- ◆ Architecturally simple
- ◆ Easier to implement with single-threaded applications

### LOOSELY COUPLED



#### Advantages

- ◆ Deployment flexibility and scalability
- ◆ Can substitute in new versions of one component without the need to rebuild all
- ◆ Avoids monolithic application development efforts

\* FITR: FINCAD Intermediate Trade Representation

◆ Patent pending



## TROUBLE-FREE IMPLEMENTATION

Reduced implementation effort means lower costs and faster time to market

- ◆ You can map your trade description language to F3 SDK – or we can help you do it
  - ▷ An adapter to any trade description language can be easily built
- ◆ Allows you to take any term sheet and construct a representation of it in F3 SDK without any programming required
  - ▷ Human interpretation of the contract is not required in order to generate the pricing algorithm – F3 takes the representation of the financial contract as input then processes and calculates appropriately
  - ▷ Trade representations are parsed at runtime – no need for additional regeneration or compilation steps
- ◆ Decouples software engineering from financial engineering
  - ▷ Saves money – skill sets can be split between different people or different teams
  - ▷ Financial engineers can create financial models, and your developers can code without the need to understand the finance

Supported Languages	Supported Platforms
APIs: C, C++, Java and C#	Windows®, Linux® and Solaris

## SCRIPTABLE LIBRARY

- ◆ Structured payoff language
- ◆ Generic trade definition
- ◆ Comprehensive risk exposures available for all trade types, models, and calculation methods\*
- ◆ Full call logs – can be replayed for easier debugging or auditing

## FASTER, MORE EFFICIENT PROCESSING

- ◆ Grid-enabled simulation
  - ◆ Single or multi-thread
  - ◆ Single or multi-core/processor
  - ◆ Stateful, Object Oriented design for faster creation of new trades
- ◆ Patent pending

## EASY TO DEBUG

- ◆ Error handling is done at the point where the error is produced
- ◆ A specific, humanly-readable error message is produced and presented

## MULTIPLE DEPLOYMENT OPTIONS

- ◆ Enterprise deployment – sharing of market data, curves, calibrated models, trades, portfolios, etc as objects
- ◆ Cross-platform – the library can call instances on other platforms

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