

F3 Toolbox for use with MATLAB®

Giving MATLAB Users Access to the Most Powerful Financial Analytics



THE MOST ADVANCED ANALYTICS PLATFORM

F3 Toolbox gives you access to F3, the most advanced analytics platform commercially available, within the MATLAB® environment. F3's patent-pending architecture offers an unparalleled generic and powerful method for handling any derivatives portfolio or trade, whether vanilla or exotic.

Leverage the power of F3 to significantly reduce development time, simplify integration within your enterprise system, and improve efficiency of your operations.

FLEXIBLE ARCHITECTURE

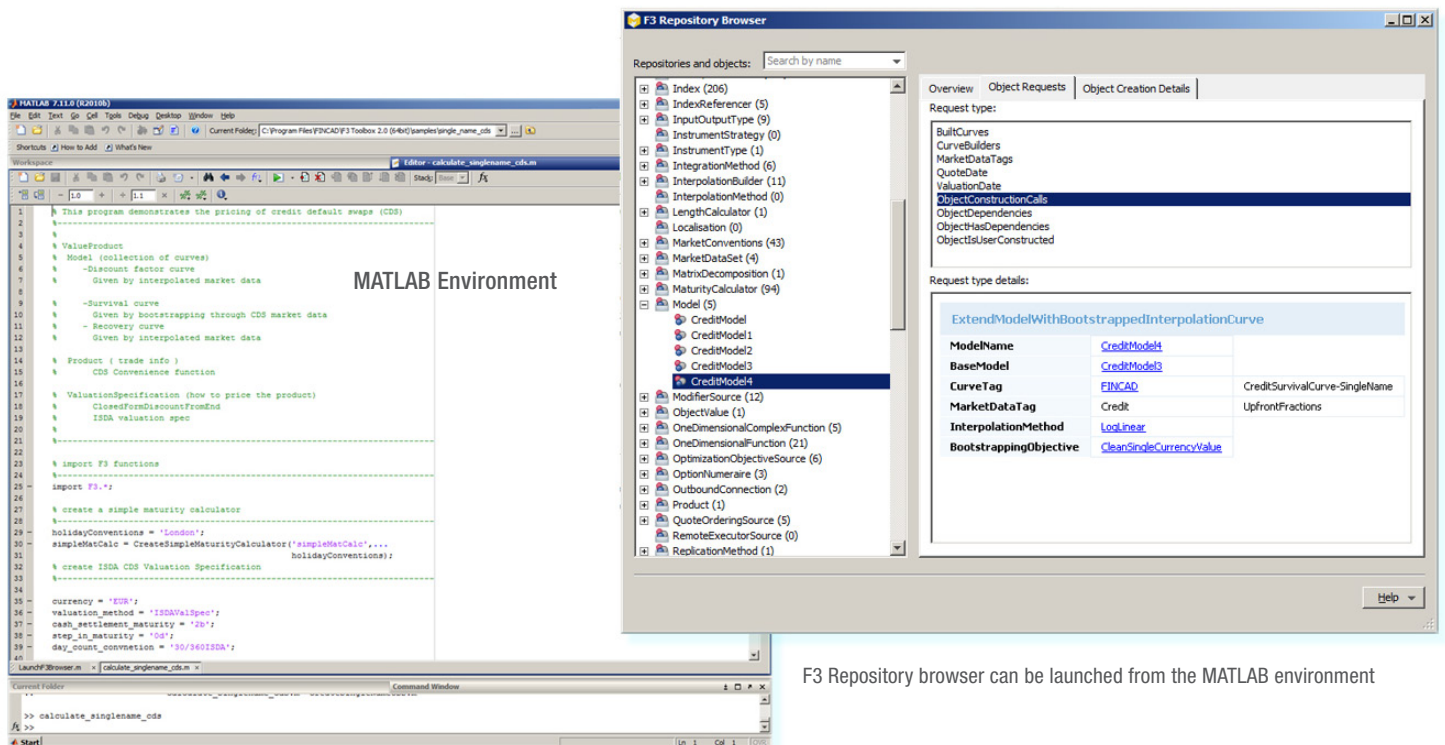
Powerful objects you can re-use

F3's award-winning framework offers the industry's most flexible building blocks for derivatives valuations. This stateful, object oriented architecture separates the description of trades and portfolios from the construction of the financial models and valuation method employed.

Any trade or position can be represented in generic terms, and the Monte Carlo simulation to calculate value and exposure is automatically constructed on-the-fly. Modeling approaches are also completely customizable with pre-built options available, offering great flexibility in how you choose to set up your model:

- ◆ Generic bootstrapping and calibration framework
- ◆ Customizable Monte Carlo generator framework
- ◆ Payoff scripting to simplify payoff calculations
- ◆ Fine-grained control and manipulation of dates and schedules for any market data convention

With F3 Toolbox, you can save a significant amount of development time and resources by reusing pre-built or user-defined objects to value any new portfolio or trade from simple vanilla derivatives, all the way to the most complicated long dated range accruals, PRDCs and hybrids without starting from scratch.



F3 Repository browser can be launched from the MATLAB environment

ENTERPRISE READY

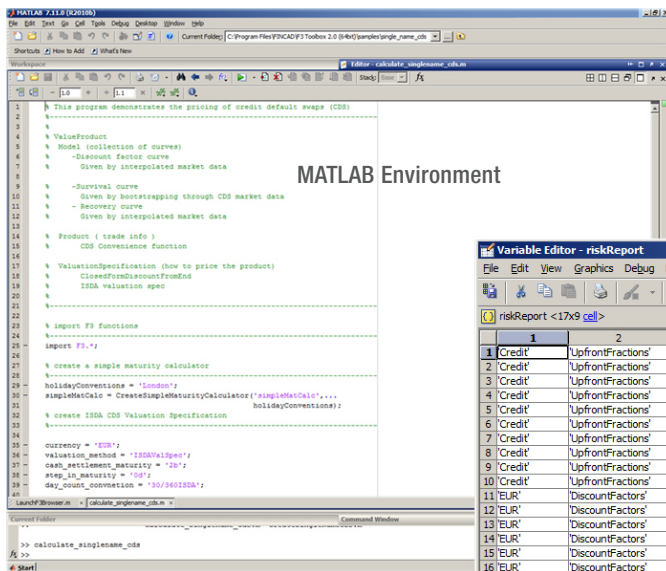
Seamless integration between platforms

F3 Toolbox is equipped with enterprise-ready architecture that uses common data models (CDM), an accepted best practice to facilitate data integration across different platforms. It has never been simpler to integrate your MATLAB calculations seamlessly into Excel, C#, C++, or Java-based systems.

PORTFOLIO-LEVEL ANALYSIS

Comprehensive portfolio risk available when you need it

F3 Toolbox provides on-demand comprehensive risk reporting, so you can react when the market does. F3's architecture offers significant improvements in computational efficiency with its proprietary Universal Risk Technology™ to calculate first-order sensitivities without "bumping". In F3, all of the risk information is available, all the time.



FINCAD: The Future of Financial Analytics

Founded in 1990, FINCAD provides advanced modelling solutions built on award-winning, patent pending technology. With more than 4,000 clients in over 80 countries around the world, FINCAD is the leading provider of financial analytics technology, enabling global market participants to make informed hedging and investment decisions. FINCAD provides software and services supporting the valuation, reporting and risk management of derivatives and fixed income portfolios to banks, corporate treasuries, hedge funds, asset management firms, audit firms, and governments. FINCAD Analytics can be accessed through Excel, MATLAB, as a Software-as-a-Service or embedded into an existing system through software development kits. Now, over 70 FINCAD Alliance Partners embed FINCAD Analytics within their solutions. FINCAD provides sales and client services from Dublin, Ireland, and Vancouver, Canada.

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