

F3 SDK Release Notes



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Revisions

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FINCAD

Central City, Suite 1750
13450 102nd Avenue
Surrey, BC V3T 5X3
Canada

or

Block 4, Blackrock Business Park
Carysfort Avenue, Blackrock
Co Dublin, Ireland

Email: info@fincad.com

Phone: 1+604.957.1200

Website: www.fincad.com

Document Information

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1. Introduction

This document describes known issues with regard to F3 SDK v2.1.

2. Known Issues

Description	Issue
1. FINCAD License Activator	The FINCAD License Activator cannot be opened if .NET 2.0 is not installed. Please use the Microsoft .NET Framework Version 2.0 Redistributable Package to install this component prior to running the FINCAD License Activator. (FFF-4811)
2. CreateModifiedObject	If the function CreateModifiedObject is called with NewObjectName and SourceObjectName the function returns an error. Please make sure that these two parameters are different. (FFF-4782)
3. ValueAtRisk PotentialFutureExposure	A defect in the F3 Monte Carlo valuation engine prevents the functions ValueAtRisk and PotentialFutureExposure from being run on multiple processors. Users should set CalculationMethod to either "SingleCore" or "1" in both of these functions. (FFF-4407)
4. FITR	Currently, the FITR parser allows certain nonsensical constructs through, which then result in an error message during valuation. These constructs include flows whose flow amount contains logic that determines whether flows happen or not, such as implicit instructions to choose the highest value of two alternative collections of flows. (FFF-2268)
5. Closed Form Pricing for Interest Rate Models	In a closed-form valuation methodology, caps and floors can be priced in any price process volatility model (such as Black, Shift-lognormal, Heston, CEV, SABR, etc) but there is no support yet for closed-form pricing in interest rate models. (FFF-1995)

Description	Issue
6. Monte Carlo	<p>Currently, certain valuation methods (mainly Monte Carlo) will not work with a composite index that has been rebound to a specific date through the use of a specific-date index referencer.</p> <p>For now, the workaround is to form the composite index from rebound underlying indices, rather than to rebound the composite index. (FFF-1750)</p>