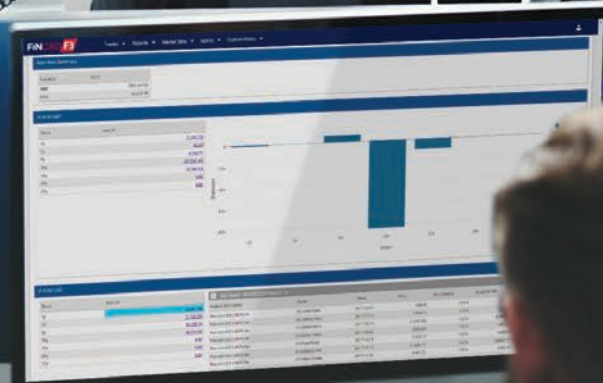
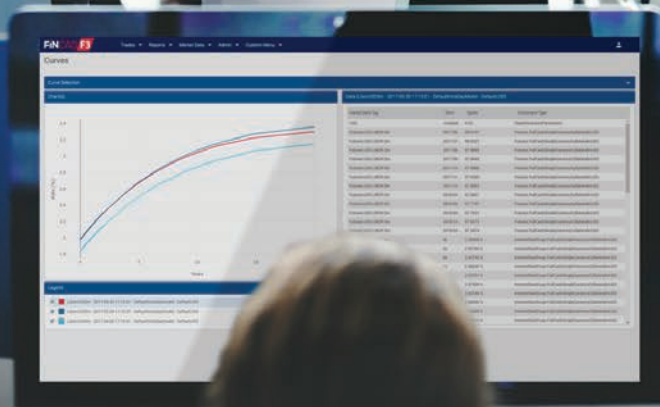




Enterprise Portfolio & Risk Analytics for Multi-Asset Derivatives and Fixed Income



Rise Above the Market Challenges



Investment managers face challenging market conditions with unprecedented low yields, negative interest rates and persistent competition. These factors make it difficult to generate adequate returns.

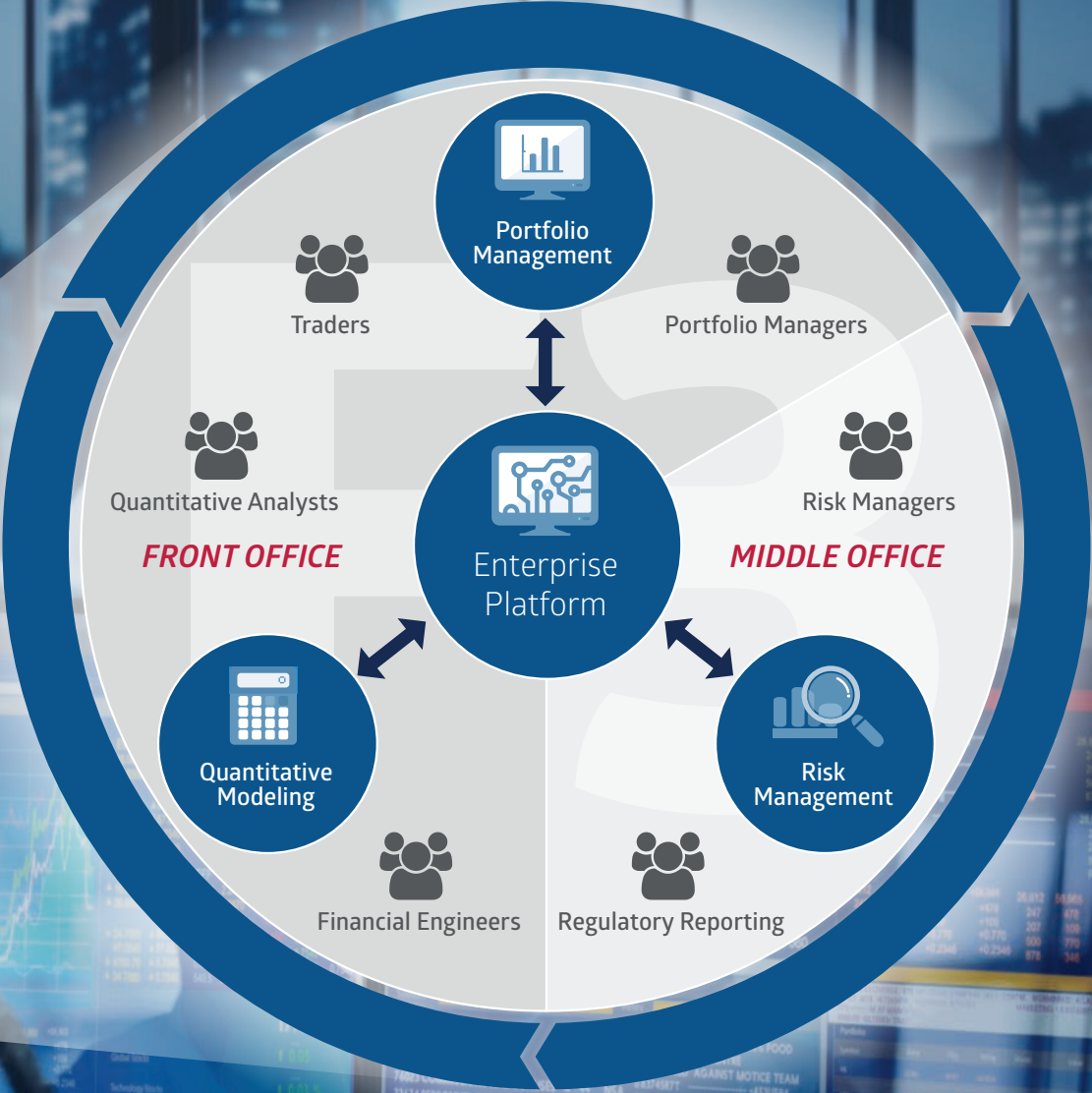
To overcome these challenges, you need to expand into new asset classes, currencies, geographies and instrument types; and you need a portfolio and risk management solution that enables your growth, now and in the future.

FINCAD F3 is a powerful enterprise solution that helps buy-side firms drive better returns with powerful portfolio and risk management capabilities, an intuitive web interface, high-performance enterprise technology and an industry-leading analytics engine. F3 enables hedge funds, asset managers, pensions and life insurance firms to make more informed investment decisions resulting in improved performance and risk management.

Powerful Portfolio and Risk Analytics

F3 empowers buy-side firms to expand into multi-asset strategies by combining the ability to rapidly model and trade even the most complex instruments, with powerful investment and risk management tools. The advanced solution was built specifically for hedge funds with global macro, absolute return or relative value strategies; and for asset managers, pensions and life insurers with large portfolios and their derivative overlays.

F3 provides investment firms more accurate pricing, valuation and risk for pre-trade decision support and post-trade risk management. FINCAD F3 delivers the modeling flexibility and control needed by the most demanding quantitative teams, the speed and accuracy needed by portfolio managers and traders, the comprehensive reporting and analysis needed by risk managers, and the fast integration, implementation and performance needed by IT and developers.



This all adds up to a powerful portfolio and risk analytics solution that drives your business forward.

“This was the ideal pricing and risk solution for us. We have been able to reduce market risks and improve the firm’s balance sheet.”

– Deputy Head of Investment Risk and ALM Strategy, Phoenix Group



Investment Management

Firms are increasingly using more complex strategies, instruments, and asset classes in an effort to improve investment returns. To support complex strategies, you need a sophisticated, multi-asset-class valuation and risk solution. F3 enables better investment and hedging decisions with accurate on-demand valuation and risk reports in the intuitive F3 WorkStation application.

HOW YOU BENEFIT

- Be more proactive with investment management and hedging with fast, accurate pricing, valuation, Greeks and sensitivities
- Improve trading and hedging decisions with more accurate and timely trade and portfolio analytics
- Use the front end technology that is best suited to your needs and workflow

KEY FEATURES

- Industry standard models and curves can be easily customized to reflect your precise market view, and patented Universal Algorithmic Differentiation (UAD) speeds up calculations by up to 1000x
- Comprehensive on-demand analytics for pre-trade pricing and post-trade portfolio management
- Use F3 WorkStation, an intuitive web interface, Excel or your in-house application

P&L Attribution

Book	Trade ID	Trade Date	Currency	Start Date	Maturity Date	National	Reporting Currency	Time Effect	Interest Rate Effect	Interest Rate Vol Effect	FX Effect	Asset Price Effect	Asset Vol Effect	Trade Change Eff
FX	FX000001	2017-04-10	USD	2017-04-10	2025-04-10	USA	USD	148,821.60	(895,816.00)	(4,120.20)	26,829.39	0.00	0.00	0.00
FX	FX000002	2017-04-11	USD	2017-04-11	2025-04-11	USA	USD	62,762.02	(320,009.40)	0.00	0.00	0.00	0.00	0.00
FX	FX000003	2017-04-12	USD	2017-04-12	2025-04-12	USA	USD	(3,858.89)	294,326.35	0.00	0.00	0.00	0.00	0.00
FX	FX000004	2017-04-13	USD	2017-04-13	2025-04-13	USA	USD	49,250.91	(1,124,865.70)	0.00	0.00	0.00	0.00	0.00
FX	FX000005	2017-04-14	USD	2017-04-14	2025-04-14	USA	USD	34,329.46	(16,195.50)	0.00	0.00	0.00	0.00	0.00
FX	FX000006	2017-04-15	USD	2017-04-15	2025-04-15	USA	USD	(1,825.24)	304,408.16	0.00	0.00	0.00	0.00	0.00
FX	FX000007	2017-04-16	USD	2017-04-16	2025-04-16	USA	USD	36,134.70	(222,804.91)	0.00	0.00	0.00	0.00	0.00
FX	FX000008	2017-04-17	USD	2017-04-17	2025-04-17	USA	USD	1,898.44	(5,831.16)	0.00	81,996.06	0.00	0.00	0.00
FX	FX000009	2017-04-18	USD	2017-04-18	2025-04-18	USA	USD	2,375.08	(5,992.68)	0.00	(128.60)	0.00	0.00	0.00
FX	FX000010	2017-04-19	USD	2017-04-19	2025-04-19	USA	USD	909.40	161.48	0.00	31,224.46	0.00	0.00	0.00
FX	FX000011	2017-04-20	USD	2017-04-20	2025-04-20	USA	USD	193.89	(76.46)	0.00	(2.97)	0.00	0.00	0.00
FX	FX000012	2017-04-21	USD	2017-04-21	2025-04-21	USA	USD	(211.36)	(86.21)	0.00	25,126.80	0.00	0.00	0.00
FX	FX000013	2017-04-22	USD	2017-04-22	2025-04-22	USA	USD	1.59	(9.37)	0.00	1,258.73	0.00	0.00	0.00
FX	FX000014	2017-04-23	USD	2017-04-23	2025-04-23	USA	USD	14.65	(4.30)	0.00	1,123.63	0.00	0.00	0.00
FX	FX000015	2017-04-24	USD	2017-04-24	2025-04-24	USA	USD	(86.74)	36.12	0.00	(2,867.54)	0.00	0.00	0.00
FX	FX000016	2017-04-25	USD	2017-04-25	2025-04-25	USA	USD	181.05	(505.91)	0.00	14,471.39	0.00	0.00	0.00
FX	FX000017	2017-04-26	USD	2017-04-26	2025-04-26	USA	USD	237.45	(136.26)	0.00	10,108.43	0.00	0.00	0.00
FX	FX000018	2017-04-27	USD	2017-04-27	2025-04-27	USA	USD	1,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00

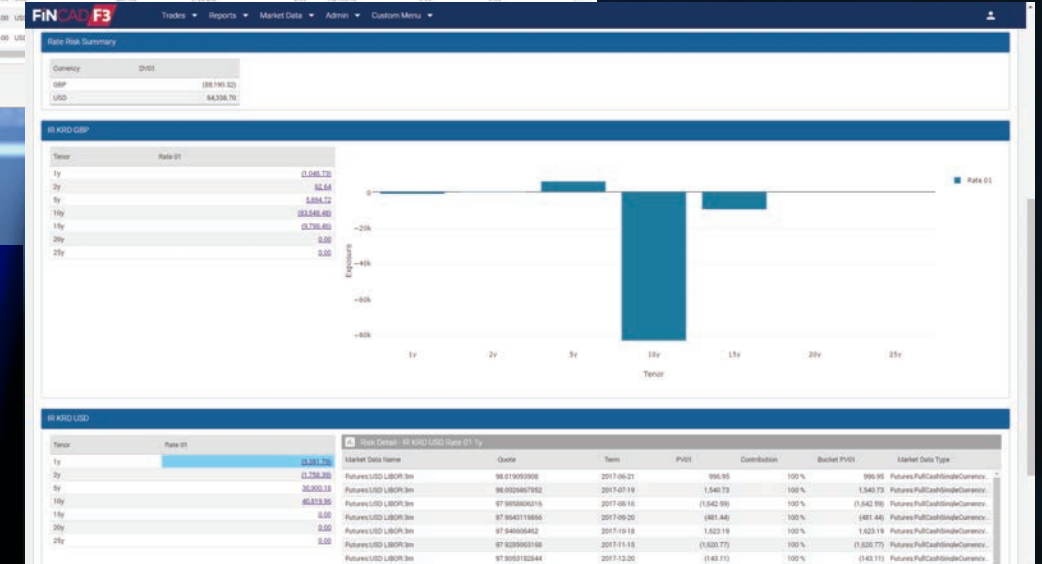
P&L Attribution Analysis

Track P&L and investigate trade and market effects with detailed, configurable attribution.



Rate and Inflation Risk Summary

Gain a succinct view of headline and bucketed rate and inflation exposures with drilldown to instrument sensitivity for detailed inspection.



F3 provides multi-asset class coverage for:

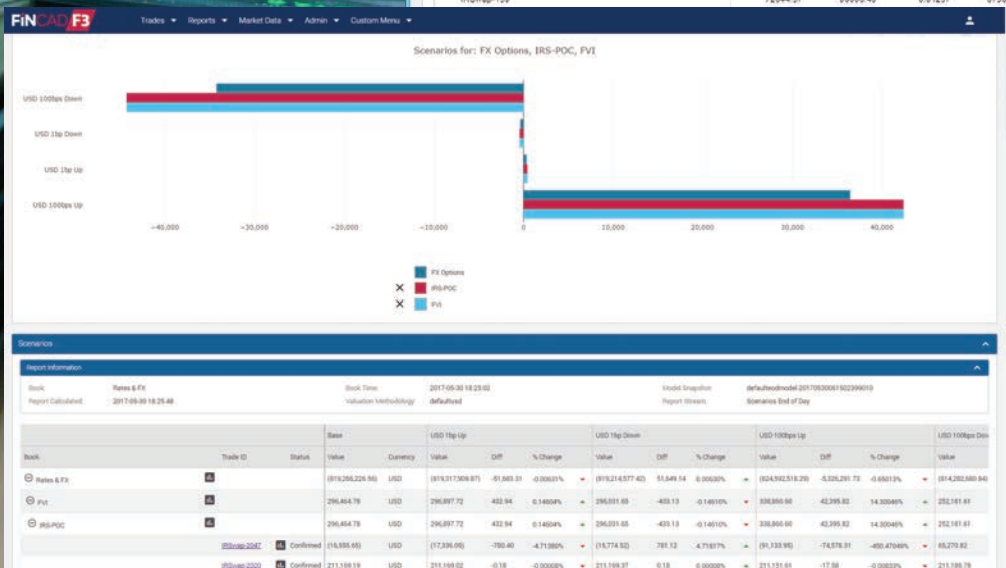
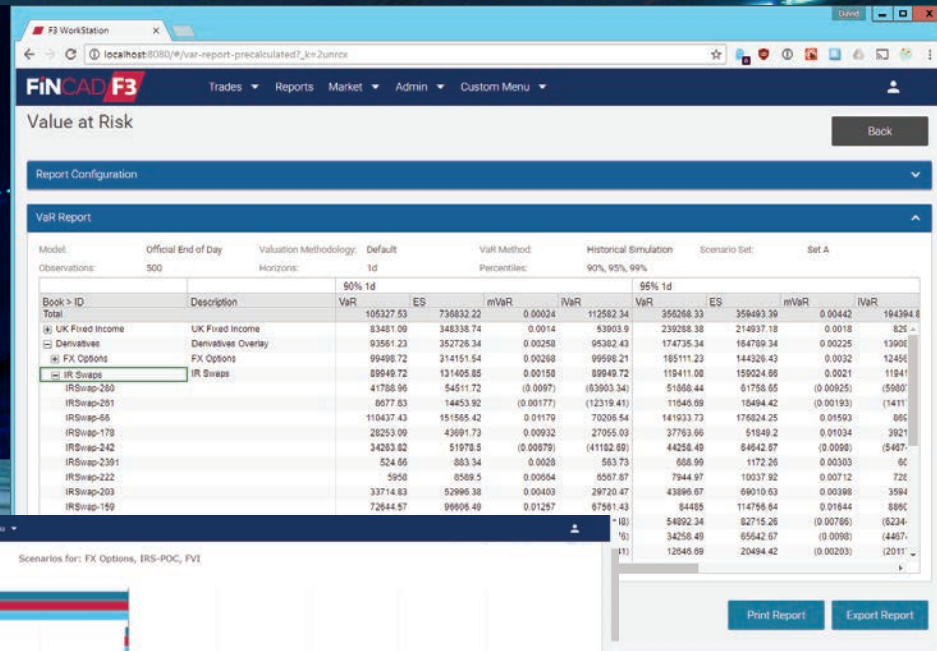
- Interest Rates
- Fixed Income
- FX Equities
- Inflation
- MBS
- Commodities
- Structured Credit

“The speed of FINCAD F3 calculations is remarkably fast — particularly when performing complex valuation adjustments”

– Valuation Desk Manager, Zanders

Value at Risk (VaR)

Run customized VaR calculations intraday and at the end of day, with full control over scenarios, time horizon and confidence levels. View results at an aggregated level, and drill down to view individual trades. Understand tail risk with expected shortfall (or cVaR), mVaR and IVaR.



Scenario Analysis

Analyze the impact of multiple user defined scenarios and compare them within and across portfolios.



Risk Management

F3 provides a transparent and integrated risk management solution that consistently aggregates risk across the firm. This enables you to be proactive about risk management, all while helping you meet rigorous regulatory demands. Intra-day metrics that cover everything from vanilla instruments through to complex products not only help you monitor performance, but truly drive it.

HOW YOU BENEFIT

- Enable optimal risk and regulatory capital management with accurate risk measurement across the enterprise
- Be prepared for the unexpected and fully understand portfolio risk with a clear view of sensitivity to market scenarios and shocks
- Reduce effort for model validation and satisfy auditors, regulators, investors, and other stakeholders with a transparent audit trail

KEY FEATURES

- Centralized management of models, curves, data and assumptions create an arbitrage free view of the markets
- Performance and P&L attribution, scenario analysis, stress testing, cash flows, sensitivities and VaR enable comprehensive analysis of portfolio risk
- Fully documented models, data, intermediate calculations, and assumptions



Modeling and Analytics

To rapidly put new trading strategies into action, you need ultimate flexibility and control over your models and curves. F3's advanced modular framework enables fast modeling of virtually any instrument and delivers unmatched flexibility for custom curve building, making it easier to move fast on profitable trade opportunities.

HOW YOU BENEFIT

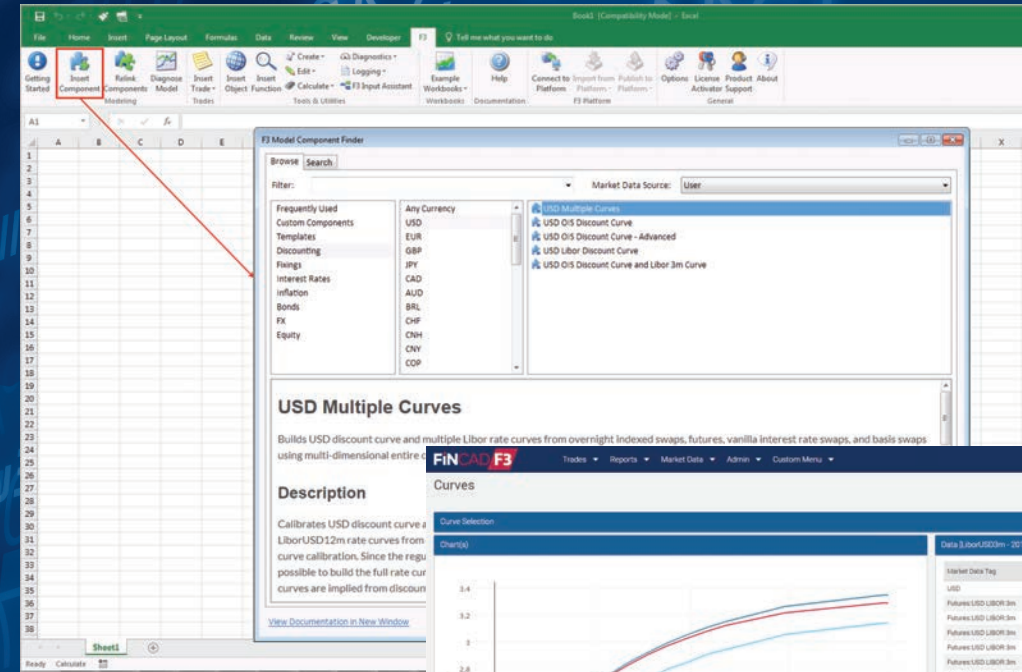
- Quickly take advantage of new trading opportunities with rapid model and instrument development
- Trade quickly and confidently in new asset classes, instruments, currencies and geographies
- Arm the front and middle offices with consistent valuation and risk results

KEY FEATURES

- Standard out-of-the-box models have broad asset class coverage and include cross currency models for G20 and pre-defined curves for many other emerging markets
- Customizable models and curves enable you to reflect your exact market view
- Centralized management of all models, curves, assumptions and data

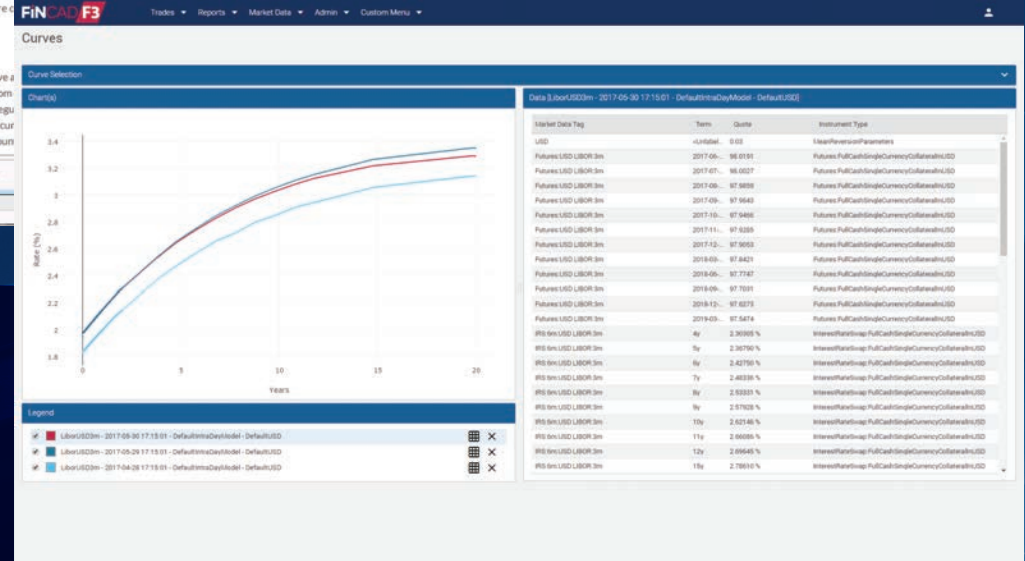
Pre-built Curves for G20 Currencies

Launch the model component finder from the F3 ribbon and select the desired component to insert.



Curve Comparison

View the curves built in F3. Compare them to previous close, view basis between curves or review any scenario effect, across multiple curves at once.



Enterprise Technology

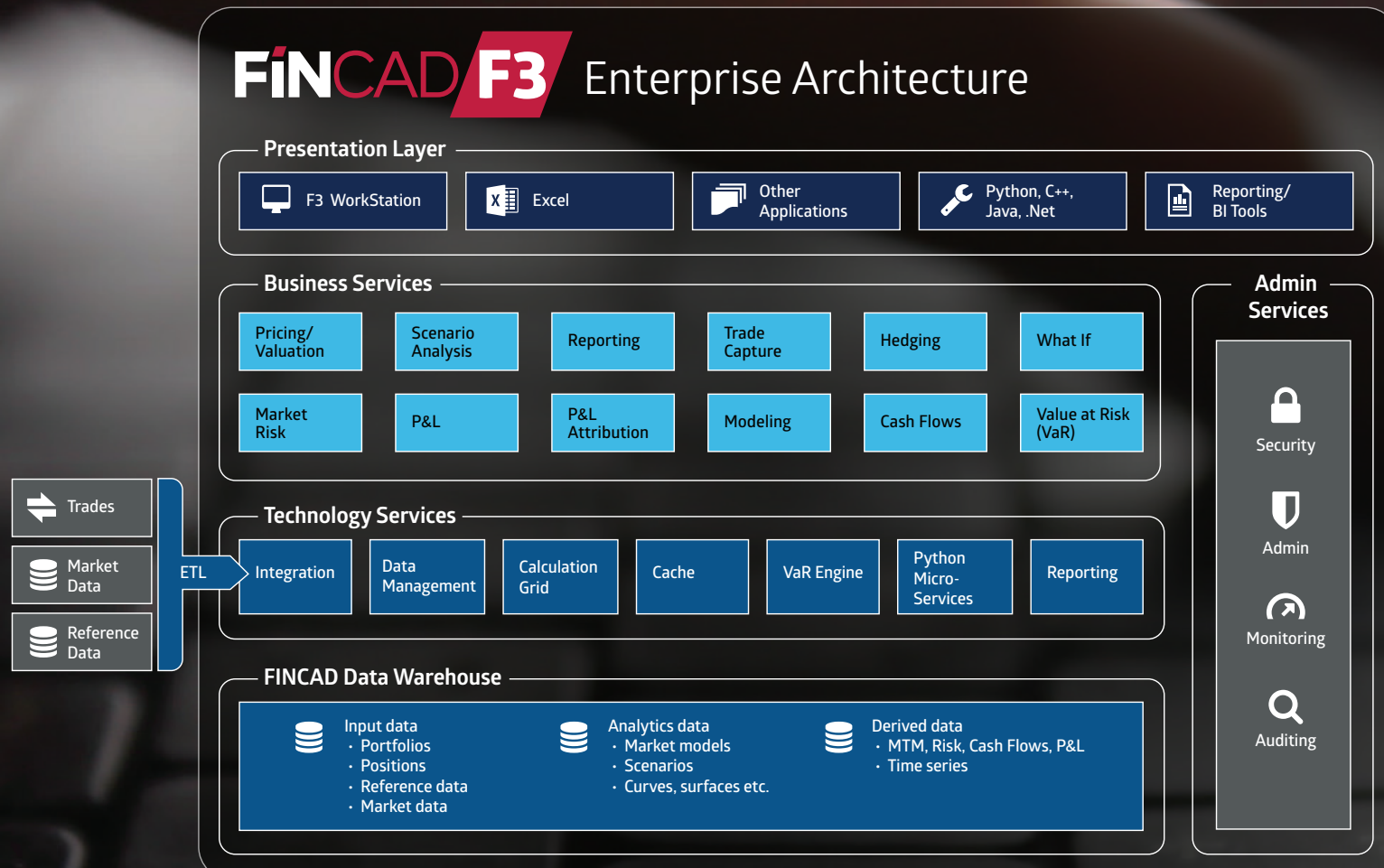
F3's enterprise-ready, high performance, distributed architecture is designed to run efficiently and scale with the complexity of your business. Deployable on-site or via a public or private cloud, the solution offers the fast delivery and ease of use of off-the-shelf software, combined with supreme flexibility for customization.

HOW YOU BENEFIT

- Improve implementation times, developer productivity and achieve rapid ROI
- Easily customize the workflow to meet your current needs and any future requirements
- Reduce the learning curve and speed adoption with multiple front end options for different users

KEY FEATURES

- Integration tools easily enable connections to trades, market data, and security master
- Powerful APIs, including Python, support unlimited customization
- Configure reports and customize F3 WorkStation (GUI), or connect to F3 with Microsoft Excel, Matlab, or your in-house applications



Professional Services

The FINCAD Professional Services team is dedicated to ensuring your success. We offer a full range of services covering each stage of the solution life cycle – from vision and design; to development, deployment and onboarding.

Getting the Maximum Value from F3

Combining our proven methodologies with industry standards, our highly experienced Professional Services team provides the right tools, processes, and best practices to help you deploy faster and get the most value from your technology investment.

Working with our team of FINCAD product experts, domain experts, and premium quantitative research resources, you will obtain the right solution for your exact needs.

Some of the consulting and implementation services we offer include:

- F3 solution architecture and design
- Integration of F3 solutions with existing systems
- Custom development and testing of analytics, models, and/or curves
- Customization of screens and workflow in F3 WorkStation
- Custom Excel analytics and report development for front and middle office
- Personalized training, integrated with your data and instruments
- Applied quantitative knowledge
- Advice on building quantitative models

“One area we really appreciate is the responsiveness of the FINCAD Professional Services team. When you are in the middle of a new implementation, it is inconvenient to wait for responses to pressing questions. Time is money. It’s great having access to knowledgeable and experienced support personnel that are always eager to help.”

- Risk Manager, TDC



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FINCAD is the leading provider of enterprise portfolio and risk analytics for multi-asset derivatives and fixed income. An industry standard since 1990, our advanced analytics, flexible architecture and patented technology enable financial institutions to make better investment and risk decisions. Our goal is to provide our clients with solutions that help them achieve their goals, with no compromises. Clients include leading global asset managers, hedge funds, insurance companies, pension funds, banks and auditors.

Visit www.fincad.com to learn more.

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Learn how F3 can help your firm
generate superior returns.

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