

FINCAD® Alliance Program

Featured Partner: Charles River Development

Charles River Development has partnered with FINCAD since 2005, embedding FINCAD Analytics in the Charles River Investment Management System (Charles River IMS). The integration provides significant functionality for managing and trading derivatives and fixed income instruments.

Charles River IMS provides a fully embedded analytics solution to support investment management and trading workflows for derivatives and fixed income instruments. Augmenting these workflows is FINCAD Analytics which is embedded in Charles River IMS and provides end users all the necessary analytics to support trade capture, fair value calculation and exposure management.

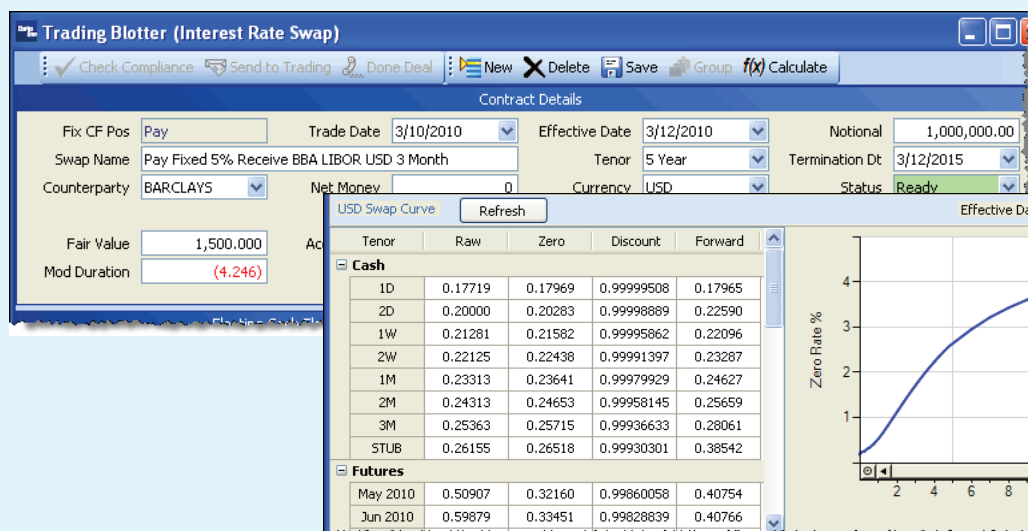
FINCAD Analytics provides Charles River IMS end users with analytic coverage of the following instruments:

- ◆ Interest Rate Derivatives
 - ◇ Vanilla, Constant Maturity, and Overnight Indexed Swaps
 - ◇ Cross-currency and Basis Swaps
 - ◇ Inflation Swaps
 - ◇ Forward Rate Agreements
 - ◇ Swaptions
- ◆ Equity Derivatives
 - ◇ Equity Options
 - ◇ Total Return Equity Swaps
- ◆ Fixed Income
 - ◇ Fixed and floating rate bonds
 - ◇ Inflation-linked bonds
- ◆ Credit Derivatives
 - ◇ CDS Single Name, Index, Index Tranche, and Basket
 - ◇ CDS Swaptions
 - ◇ Total Return Swaps

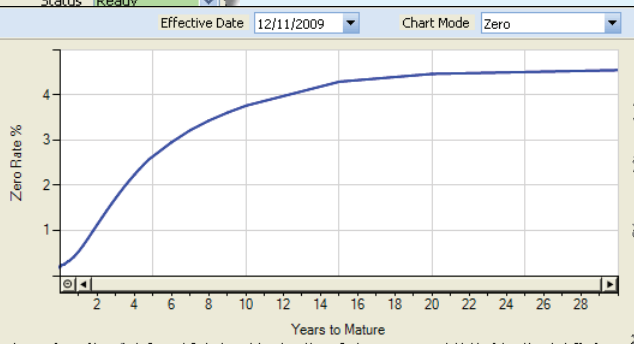
FINCAD Analytics Provides Charles River Clients:

- ◆ Analytic measurements such as:
 - ◇ Modified Duration and Convexity
 - ◇ Rate and Spread DV01
 - ◇ Effective Convexity and Duration
 - ◇ Par Swap Rate
 - ◇ Option Greeks
 - ◇ Fair Value and Accrued Interest
- ◆ Extensive tools for curve creation and maintenance
- ◆ Third-party valuations via FINCAD's industry-standard analytics
- ◆ Greater transparency with FINCAD's extensive analytics documentation
- ◆ Workflow and process improvements due to integration of pricing and analytics in Charles River IMS

Screenshot of Charles River IMS incorporating FINCAD Analytics



Screenshot of Charles River IMS Curve Window built using FINCAD Analytics



Charles River Development uses FINCAD Analytics Suite for Developers to integrate FINCAD Analytics in Charles River IMS. Some clients may also use FINCAD Analytics Suite for Excel for additional coverage needs or for benchmarking purposes.

[See reverse >](#)

About The Companies

Charles River Development

Charles River Development provides software, hosting and data services to automate front- and middle-office investment operations for buy-side firms. On premises software and SaaS solutions support portfolio management, compliance and risk monitoring, order and execution management, and access to global liquidity. The company has more than 300 clients in 38 countries in the institutional asset and fund management, alternative, wealth management, insurance, banking, pension and custody markets.

The Charles River Investment Management System (Charles River IMS) is a multi-asset, multi-currency software solution. Modules are offered individually and as part of a tightly-integrated suite.

- ◆ **Charles River Manager** – decision support, portfolio management, and modeling
- ◆ **Charles River Compliance** – pre-trade, in-trade, post-execution and end-of-day compliance
- ◆ **Charles River Trader** – integrated order and execution management system
- ◆ **Charles River Post-Trade** – post-trade matching and settlement
- ◆ **Charles River Performance** – performance measurement, attribution and performance risk
- ◆ **Charles River Anywhere** – web-based workstation
- ◆ **Charles River Network** – integrated global electronic FIX trading and services
- ◆ **Hosting and Application Management** – infrastructure and application management
- ◆ **Charles River Data Service** – fully-managed data source for Charles River IMS clients

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FINCAD

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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FINCAD Analytics Products

F3

- ◆ Object-oriented library
- ◆ Product coverage including exotics and hybrids
- ◆ Flexibility to value virtually any financial structure or payoff
- ◆ [F3 Excel Edition](#)
- ◆ [F3 SDK](#)
- ◆ [F3 Toolbox for use with MATLAB®](#)

FINCAD Analytics Suite

- ◆ Function-based analytics library
- ◆ Extensive cross-asset coverage for derivatives & fixed income instruments
- ◆ Quickly and easily generate accurate valuations
- ◆ [FINCAD Analytics Suite for Excel](#)
- ◆ [FINCAD Analytics Suite for Developers](#)

Insight Solutions

- ◆ Software as a Service valuations
- ◆ Integrated market data with user-defined data option
- ◆ Streamline valuations and automate reporting
- ◆ [Hedge Accounting Insight](#)
- ◆ [Fair Value Insight](#)
- ◆ [FINCAD Valuation Engine](#)

