

FiNCAD F3 WorkStation

FiNCAD

An intuitive web application for integrated portfolio
and risk management

Powerful Reporting and Analysis

F3 WorkStation helps you make improved portfolio management and hedging decisions with the following:

- What-if/ Scenario Analysis
- Greeks and Sensitivities
- Value at Risk (VaR) analysis and reporting, including Marginal, Incremental and Conditional VaR
- Stress Tests
- Cash Flow / Liquidity Analysis
- Mark-to-market
- P&L with Attribution
- Rate Reset
- Your Custom Report

The Solution

F3 WorkStation is an intuitive web application that empowers portfolio and hedge fund managers, traders, and risk managers with consistent valuation and shared data across the platform. Users are able to quickly and accurately value and manage their trades in all asset classes and from all sources, review and adjust their FINCAD pricing environment, and monitor risk and positions using a suite of standard and customizable reports and views.

How You Benefit

Screens and reports in F3 WorkStation can be customized to users' exact needs, configured for specific workflow and integrated with other systems—enabling you to work smarter and faster.

A sampling of insightful F3 WorkStation reports and analysis are below:

Trade Blotter

FiNCAD F3 Trades Reports Market Data Admin Custom Menu													
Trade Blotter Last Valued: 2017-05-30 17:01:02 Model Snapshot: defaultintradaymodel20170530231601346255													
Book:		Trade State(s)		Trade Classes		Modified Date							
Rates & FX		all		all		Within 1 month							
Trade ID	Description	Trade Date	Value	Report	Y Book	Counterparty	Notional	Maturity Date	Booking Date	Modified	Modified By	Status	Stage
FXForward-5239	GBPUSD Buy 25MM @ 1.5800 28May2018	Entered	75,519.77 USD		CA	sample counterparty	25,000,000.00	2018-05-28	2017-05-30	2017-05-30 10:45:32	Admin administrator		
XCCYSwap-5242	GBP 50M Pay 3M Libor -25bp Rec USD 3M Libor 30May2022	Entered	42,879.42 USD		CA Fund	sample counterparty	50,000,000.00	2022-06-01	2017-05-30	2017-05-30 10:44:54	Admin administrator		
Bond-5241	GBL 1.750% 2018-06-02 Buy 20MM @ 96.75 Clean	Entered	66,280.77 USD		CA Fund	sample counterparty	20,000,000.00		2017-05-30	2017-05-30 09:52:06	Admin administrator		
FXOption-5238	GBPUSD Buy 20MM Call @ 1.6000 30Jun2017	Entered	473,311.66 USD		CA Fund	sample counterparty	20,000,000.00	2017-09-02	2017-05-30	2017-05-30 09:43:11	Admin administrator		
ISwap-5236	USD 25M Rec 2.15 SA Pay 1M Libor 30May2019	Entered	(12,972.76) USD		CA Fund	sample counterparty	25,000,000.00	2019-05-30	2017-05-30	2017-05-30 09:28:31	Admin administrator		
ISwap-1443	GBP 100M Rec 4.41 PA Pay 6M Libor 11Apr2028	Entered	(1,191,488.31) USD		CA Fund	sample counterparty	100,000,000.00	2028-04-11	2017-04-11	2017-05-26 13:15:11	Admin administrator		
ISwap-5173	GBP 50M Pay 1.98 PA Rec 6M Libor 20May2022	Virtual	23,531.38 USD		CA Fund	sample counterparty	50,000,000.00	2022-05-26	2017-05-26	2017-05-26 13:14:27	Admin administrator		

Find trades and monitor activity by any criteria you choose. Validate trades from all sources, reconcile with execution platforms, brokers and fund administrators.

P&L Attribution

FINCAD F3

TradesReportsMarket DataAdminCustom Menu

P&L Attribution

Report Information

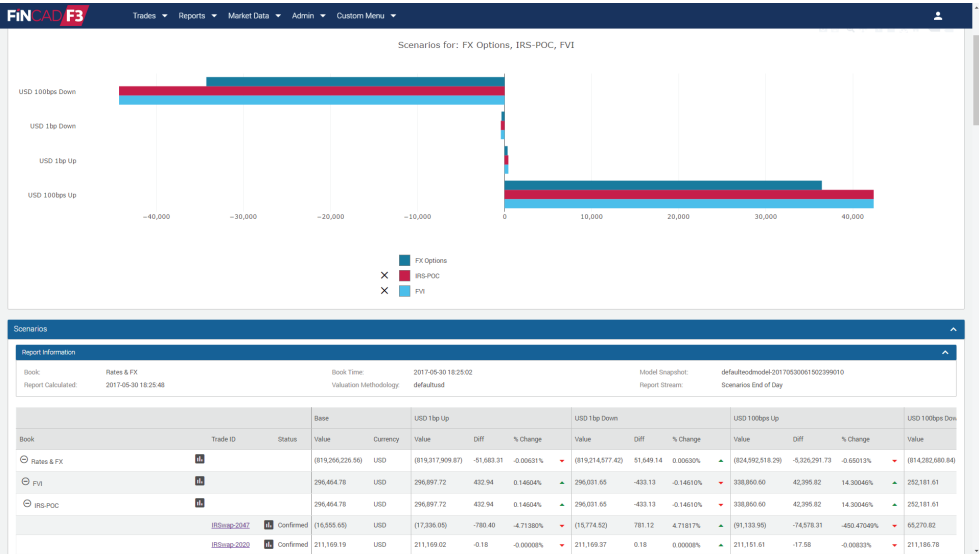
Book	Trade ID	Trade State	Counterparty	Start Date	Maturity Date	National	Reporting Currency	Time Effect	Interest Rate Effect	Interest Rate Vol Effect	FX Effect	Asset Price Effect	Asset Vol Effect	Trade Change Eff
⊖ Rates & FX							USD	146,921.60	(855,618.03)	(4,120.20)	26,029.39	0.00	0.00	
⊖ CA Fund							USD	65,392.02	(830,059.40)	0.00	0.00	0.00	0.00	
	FXSwap-4123	Entered	sample counterparty	2017-04-10	2025-04-10	100,000,000.00	USD	(3,858.89)	294,325.35	0.00	0.00	0.00	0.00	
	FXSwap-4141	Entered	sample counterparty	2017-04-11	2025-04-11	100,000,000.00	USD	69,290.91	(1,124,385.75)	0.00	0.00	0.00	0.00	
⊖ US Fixed Income							USD	34,309.46	(18,195.56)	0.00	0.00	0.00	0.00	
⊖ US Bonds Hedges							USD	(1,825.24)	204,668.95	0.00	0.00	0.00	0.00	
⊖ US Bonds							USD	36,134.70	(222,804.91)	0.00	0.00	0.00	0.00	
⊖ FX							USD	1,936.64	(5,831.19)	0.00	81,096.06	0.00	0.00	
⊖ FX Swaps							USD	2,376.08	(5,992.68)	0.00	(128.46)	0.00	0.00	
⊖ FX Options							USD	(495.45)	161.49	0.00	51,224.66	0.00	0.00	
	FXForward-801	Confirmed	sample counterparty	2018-05-08	390,000.00	USD	160.89	(78.49)	0.00	(2.57)	0.00	0.00	0.00	
	FXOption-925	Confirmed	sample counterparty	2017-07-12	750,000.00	USD	(211.30)	(59.31)	0.00	25,126.80	0.00	0.00	0.00	
	FXOption-938	Confirmed	sample counterparty	2018-01-10	38,500.00	USD	1.01	(6.57)	0.00	1,256.73	0.00	0.00	0.00	
	FXOption-936	Confirmed	sample counterparty	2020-02-09	93,000.00	USD	14.65	(34.36)	0.00	1,123.83	0.00	0.00	0.00	
	FXOption-929	Confirmed	sample counterparty	2019-03-15	150,000.00	USD	(56.74)	38.12	0.00	(2,867.54)	0.00	0.00	0.00	
	FXOption-927	Confirmed	sample counterparty	2020-03-26	1,125,000.00	USD	181.05	(805.91)	0.00	16,471.38	0.00	0.00	0.00	
	FXOption-940	Confirmed	sample counterparty	2019-09-24	825,000.00	USD	297.45	(169.24)	0.00	10,105.43	0.00	0.00	0.00	
	FXForward-1048	Confirmed	sample counterparty	2016-06-15	10,000,000.00	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
	FXOption-1362	Settled	sample counterparty	2017-10-02	1,000,000.00	USD	0.00	0.00	0.00	0.00	0.00	0.00	0.00	

Print ReportExport Report

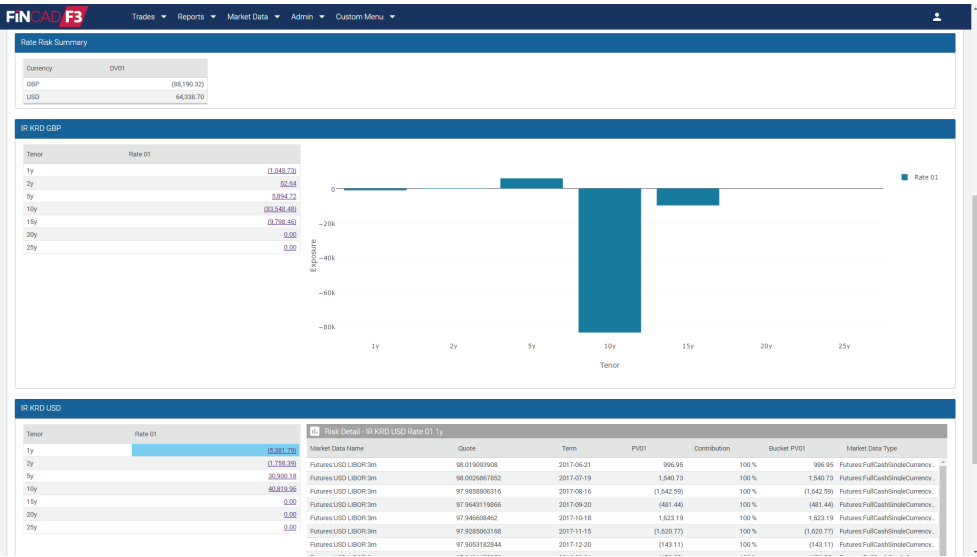
Track P&L and investigate trade and market effects with detailed, configurable attribution.

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

Scenario Analysis



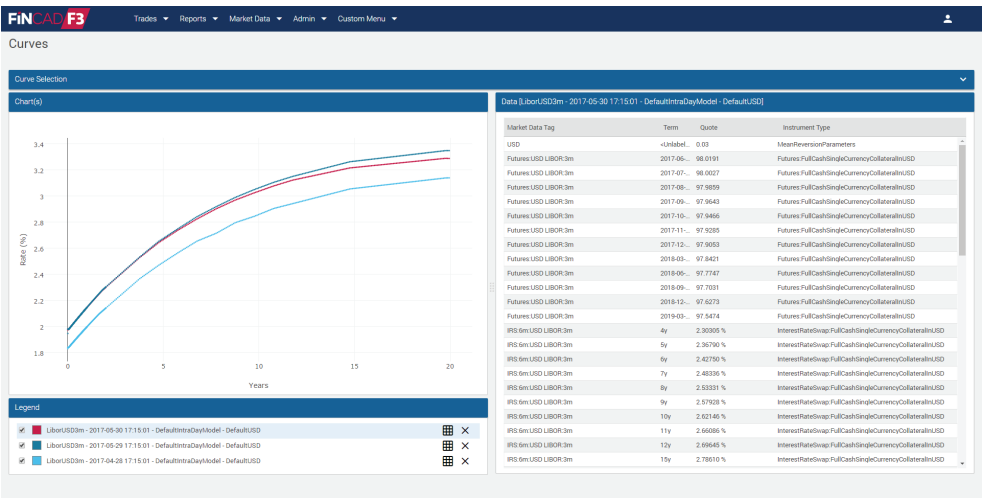
Rate and Inflation Risk Summary



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

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.



Market Data Management

Expires/Swap lengths	5y	10y	15y	30y
1y	1.611	1.621	1.631	1.64
2y	1.711	1.721	1.731	1.65
5y	3.712	3.722	3.732	3.52

View market data used in F3. Edit data as part of 'what-if' analysis. Edit and validate the EOD snapshot prior to official reporting.

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.

Value at Risk (VaR) Analysis

Book > ID	Description	90% 1d	ES	mVaR	iVaR	95% 1d
Total		105327.53	736832.22	0.00024	112582.34	356268.33
UK Fixed Income	UK Fixed Income	83481.09	348336.74	0.0014	53903.9	239288.38
Derivatives	Derivatives Overlay	93561.23	352726.34	0.00258	95382.43	174735.34
FX Options	FX Options	99498.72	314151.54	0.00268	99598.21	185111.23
IR Swaps	IR Swaps	89949.72	131405.85	0.00158	89949.72	119411.08
IRSwap-280		41788.96	54511.72	(0.0097)	(63903.34)	51868.44
IRSwap-261		8677.83	14453.92	(0.00177)	(12319.41)	11646.69
IRSwap-66		110437.43	151565.42	0.01179	70206.54	141933.73
IRSwap-178		28253.09	43691.73	0.00932	27055.03	37763.66

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