F3 Platform
Enterprise Valuation and Risk

Multi-asset valuation and risk platform for asset managers, banks, hedge funds, insurers, and pension funds.

FINCAD®

F3 Platform

A powerful and transparent **multi-asset** valuation and risk platform **engineered to integrate and scale seamlessly** with your firm's existing systems and **enforce a consistent enterprise-wide view** of data, modeling assumptions, and analytics output.

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

Prasun Mathur
Deputy Head of Investment Risk and ALM Strategy
The Phoenix Group

FINCAD®

Your Competitive Advantage

F3 is built on the **five pillars** of modern valuation and risk analytics:

- **Fast**
  Make better decisions with real-time analytics.

- **Accurate**
  Optimize capital deployment.

- **Flexible**
  Profit from new investment opportunities.
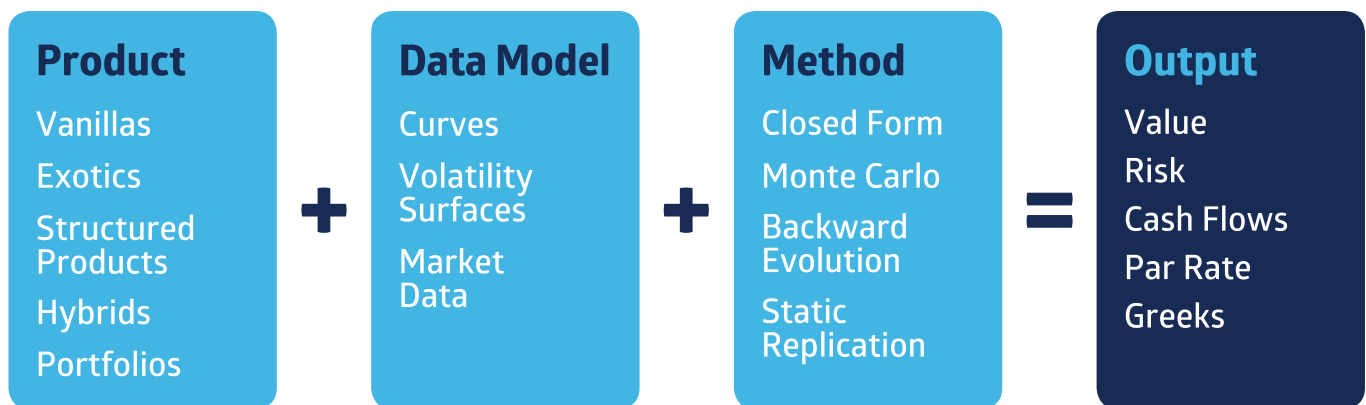
- **Transparent**
  Satisfy investors, shareholders, and regulators.

- **Holistic**
  Aggregate meaningful enterprise risk.

Advanced Modeling

Modular building blocks enable rapid modeling of virtually any instrument and F3 delivers unmatched flexibility for custom curve building.

Product
- Vanillas
- Exotics
- Structured Products
- Hybrids
- Portfolios

+

Data Model
- Curves
- Volatility Surfaces
- Market Data

+

Method
- Closed Form
- Monte Carlo
- Backward Evolution
- Static Replication

=

Output
- Value
- Risk
- Cash Flows
- Par Rate
- Greeks

Key Features

■ **Advanced Modular Framework**
Virtually any vanilla, exotic, hybrid or structured product can be created and modeled without development effort

■ **Flexible Multi-curve Construction**
Industry-leading curve building that handles the subtleties of discount and basis curve construction

■ **Industry Standard Models**
Complete set of fully documented industry standard models, including shifted SABR

■ **Bespoke Models**
Proprietary models integrate with the F3 analytics framework

Benefits

■ **Generate More Alpha**
Fast model development enables you to take advantage of new trading opportunities as they present themselves

■ **Accurate Valuation and Risk**
Future-proof valuation and risk that matches your view of the market

■ **Confidence**
White box models build trust across the organization and provide analytical integrity

■ **Leverage Internal Models**
Generate comprehensive risk analytics by integrating your proprietary models with F3

FiNCAD®

Comprehensive Analytics

F3's industry-standard suite of analytics combined with unrivaled speed and accuracy enable better trading and hedging decisions.

Key Features

■ **Universal Algorithmic Differentiation™**
Patented UAD™ delivers unrivaled calculation speed for greeks, hedge factors, DV01, marginal xVA, and other sensitivities for any model, trade or portfolio, and method of valuation

■ **Risk Re-Projection**
Transform sensitivities of one set of instruments to the equivalent sensitivities of another set

Benefits

■ **Real-time Risk**
Acquire an accurate, real-time view of your entire risk landscape for better trading and hedging decisions

■ **Precise Hedging**
Hedge your portfolio's exact exposure to any instrument you choose

"Universal Algorithmic Differentiation provides deltas incredibly quickly and accurately with respect to every quote."

Samer Refai
Rates and Derivatives Desk, ALM
Pension Insurance Corporation

Multi-asset class coverage

Rates

Fixed Income

Credit

Equities

FX

Commodities

Hybrids

FiNCAD®

Dynamic Enterprise Risk

Consistent aggregated risk enables enterprise risk management and centralized management of models streamlines validation.

> **"** With the holistic F3 solution in place, we offer enhanced credibility, better investment management, and better performance for our portfolios. **"**

Paramesan Mathen
Institutional Solutions
Ashburton Investments

Key Features

▰ **Consistent Market Model**
Centralized management and explicit listing of models, curves, data, and assumptions create an arbitrage-free view of the markets

▰ **Scenarios, Stress Testing, and VaR**
P&L and performance attribution, scenario analysis, stress testing, and VaR enable comprehensive analysis of portfolio risk

▰ **Transparency**
Full transparency into all models, data, intermediate calculations, and assumptions

▰ **Platform-to-Excel Integration**
Publish models from F3 Excel to F3 Platform

Benefits

▰ **Risk Aggregation**
Meaningful aggregated risk measurement across the enterprise enables optimal risk and regulatory capital management

▰ **Reduce Trading Losses**
Prevent losses with a clear view of portfolio sensitivity to market scenarios and shocks

▰ **Streamline Model Validation**
Reduce effort for model validation and satisfy the requirements of auditors, regulators, investors, and other stakeholders

▰ **Minimize Spreadsheet Risk**
Shared models, assumptions, and market and trade data across teams reduces manual entry error

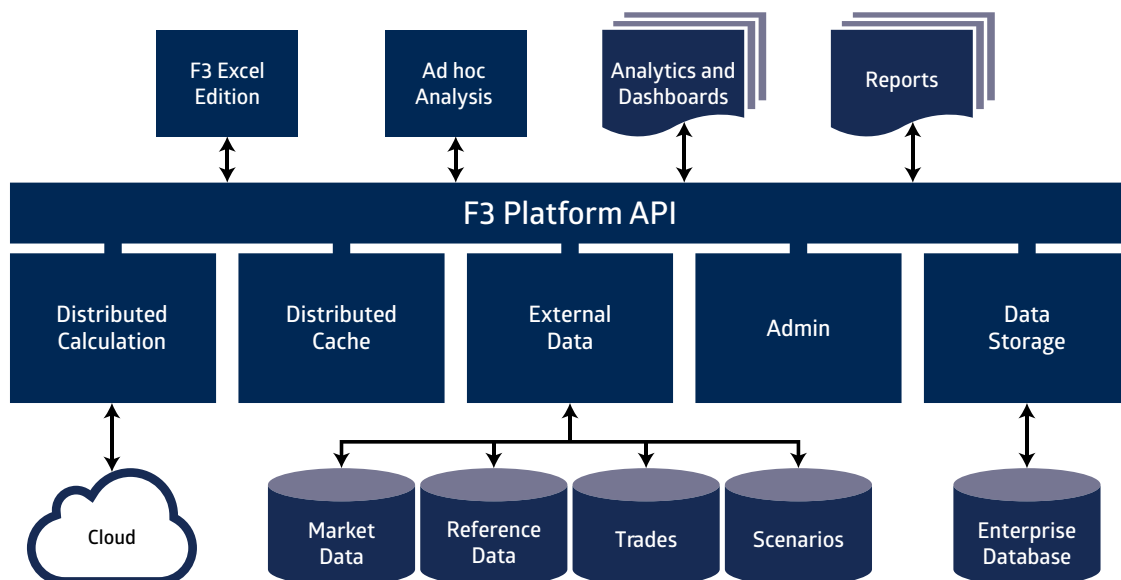FINCAD®

Scalable Architecture

Enterprise ready, high performance, distributed architecture is designed to run efficiently and scale with the complexity of your business.

Key Features

■ **Data Integration and APIs**
F3 connects with standard market data sources including Bloomberg and Thomson Reuters. Also, connect your applications through APIs using Java, C++, C#, Python and other languages

■ **Cloud Computing and In-memory Cache**
F3 enables parallel calculations in any combination of on-site servers and the Cloud. Calculation results are stored in memory and are only recalculated when underlying data or trades change

Benefits

■ **Fast Return on Investment**
Implement F3 with your existing data systems and applications to achieve results fast

■ **Efficient Resource Allocation**
Manage resources efficiently with a highly scalable, high performance system

| F3 Excel Edition | Ad hoc Analysis | Analytics and Dashboards | Reports |

F3 Platform API

| Distributed Calculation | Distributed Cache | External Data | Admin | Data Storage |

Cloud

| Market Data | Reference Data | Trades | Scenarios | | Enterprise Database |

FINCAD®

Vancouver
New York
London
Dublin

fincad.com

An established leader with more than 25 years of experience, FINCAD provides innovative and trusted financial analytics software to organizations worldwide. With deep market understanding, a client-centered business approach, and unmatched quantitative and software engineering expertise, FINCAD is uniquely positioned to lead the market in enterprise valuation and risk technology. FINCAD serves more than 1,000 organizations across the globe. To learn more about FINCAD's award-winning solutions, please visit fincad.com.

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