F3 SDK TECHNOLOGY

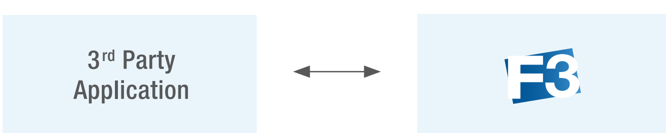
Embed a stateful, Object Oriented financial analytics library❖ into your own applications. F3 SDK provides the ultimate in modeling flexibility and ease of integration. A simple API and the ability to map to your trade description language means minimal Total Cost of Ownership and faster time-to-market.

STRAIGHTFORWARD INTEGRATION

- A simple API that includes only 5 functions makes upgrading a simple task
  - The API is the same on all supported platforms
- There are no trade-specific function calls, so the API only needs to be implemented once – you may never need to change the interface again
- One single interface to embed which reduces your effort to introduce new financial products into your OMS, Risk Management System, etc.
- Enterprise ready: can integrate with any enterprise architecture
- Multi-platform support – core platforms: Windows, Linux & Solaris

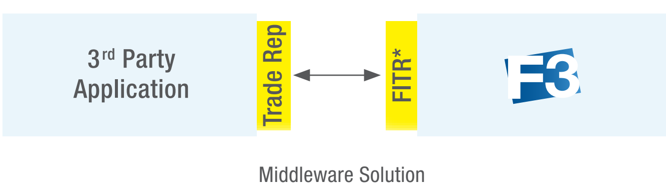
INTERFACE OPTIONS

TIGHTLY COUPLED



Advantages
- Better performance for single valuations
- Architecturally simple
- Easier to implement with single-threaded applications

LOOSELY COUPLED



Advantages
- Deployment flexibility and scalability
- Can substitute in new versions of one component without the need to rebuild all
- Avoids monolithic application development efforts

* FITR: FINCAD Intermediate Trade Representation
❖ Patent pending

see reverse >

TROUBLE-FREE IMPLEMENTATION

Reduced implementation effort means lower costs and faster time to market

You can map your trade description language to F3 SDK – or we can help you do it
- An adapter to any trade description language can be easily built

Allows you to take any term sheet and construct a representation of it in F3 SDK without any programming required
- Human interpretation of the contract is not required in order to generate the pricing algorithm – F3 takes the representation of the financial contract as input then processes and calculates appropriately
- Trade representations are parsed at runtime – no need for additional regeneration or compilation steps

Decouples software engineering from financial engineering
- Saves money – skill sets can be split between different people or different teams
- Financial engineers can create financial models, and your developers can code without the need to understand the finance

Supported Languages	Supported Platforms
APIs: C, C++, Java and C#	Windows®, Linux®

SCRIPTABLE LIBRARY

Structured payoff language

Generic trade definition

Comprehensive risk exposures available for all trade ypes, models, and calculation methods❖

Full call logs – can be replayed for easier debugging or auditing

FASTER, MORE EFFICIENT PROCESSING

Single or multi-thread

Single or multi-core/processor

Stateful, Object Oriented design for faster creation of new trades

EASY TO DEBUG

Error handling is done at the point where the error oduced

A specific, humanly-readable error message is produced and presented

MULTIPLE DEPLOYMENT OPTIONS

Enterprise deployment – sharing of market data, curves, calibrated models, trades, portfolios, etc as objects

Cross-platform – the library can call instances on other platforms

❖ Patent pending

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