

INTEREST RATE

Instruments

Forward Rate Agreements

Swaps

- Vanilla
 - Non-Generic
 - Cross-Currency
 - Cancellable
- Caps & Floors

Swaptions

- European
- Bermudan

Credit Exposure & Credit Value Adjustment

- Maximum Peak
 - Expected Positive
 - Effective Expected
 - Effective Expected Positive
- Credit Value Adjustment

- Bilateral CVA
 - Aggregate and detailed numbers available

Coverage

- Vanilla Swaps
- Non-generic Swaps

HEDGE ACCOUNTING*

Hedge Types Supported

Foreign Exchange Cashflow

Hedge

Interest Rate Cashflow Hedge

Interest Rate Cashflow Hedge
(flexible)

Commodity Hedge

Fair Value Hedge

* Only available in Hedge Accounting Insight

BONDS AND NOTES

Instruments

Zero Coupon Bonds

Level Coupon Bonds

Floating Rate Notes

Callable Bonds

COMMODITY

Instruments

Forwards (with CVA)

Options

- European
- American
- Asian

Forward Strips

Commodity Swaps (Option Strips)

Index

CME (Comex, Nymex)

ICE

LME

FOREIGN EXCHANGE

Instruments

Forwards (with CVA)

Participating forwards

Options

- European
- American
- Asian

Cash Flow Streams

European Option Strategies

- Straddles
- Butterflies
- Risk Reversals
- Other Combinations

FX Rate Groups

USD	CAD	NZD	CNY
TWD	ZAR	SGD	THB
CHF	PHP	HKD	GBP
EUR	CZK	SEK	INR
JPY	DKK	TRY	MXN
AUD	NOK	PLN	ILS
SAR	RUB	HUF	ARS
IDR	KRW	MYR	RON
SIT			

REPORTS

Types of Reports

Trade Detail

Portfolio Detail

Workgroup Reports

Portfolio Summary

Trade Summary

Scheduling

Automatic Report Distribution

Report Formats

.pdf .xls .html

All reports can be exported to Excel

MONEY MARKET

Instruments

Discount Securities

Interest Bearing Securities

UTILITIES

Forward Curves

User Defined Interest Rate

Curve Building

Scenario Analysis

- Parallel Interest Rate Shifts
- Non-Parallel Interest Rate Shifts
- FX Rate shocks
- Commodity Price Shocks

New coverage is always being added. Please contact your FINCAD representative to find out how our Insight Solutions can meet your specific needs.

MARKET DATA

Integrated Curves

AED Swap Curve (AEIBOR)
AUD Swap Curve
CAD Swap Curve (CDOR short end)
CAD Swap Curve (dep short end)
CHF Swap Curve (LIBOR)
CNY Swap Curve (SHIBOR)
CZK Swap Curve (PRIBOR)
DKK Swap Curve (CIBOR)
EUR Swap Curve (LIBOR)
EUR Swap Curve (EURIBOR 6M FRA)
EUR Swap Curve (EURIBOR 6M)
EUR Swap Curve (EURIBOR)
GBP Swap Curve (LIBOR)
HKD Swap Curve (HIBOR)
HUF Swap Curve (BUBOR)
ILS Swap Curve (TELBOR)
INR Swap Curve (MIFOR)
JPY Swap Curve (LIBOR)
JPY Swap Curve (TIBOR)
KRW Swap Curve (CD)
MXN Swap Curve
MYR Swap Curve (KLIBOR)
NOK Swap Curve (NIBOR)
NZD Swap Curve (BKBM)
PLN Swap Curve (WIBOR)
RON Swap Curve (EURIBOR)
RON Swap Curve (ROBOR)
SAR Swap Curve (SAIBOR)
SEK Swap Curve (STIBOR)
SGD Swap Curve (SIBOR)
THB Swap Curve (THBFIX)
TRY Swap Curve (TRYIBOR)

Integrated Curves *continued...*

TWD Swap Curve (Comm Paper)
US Treasuries Curve
USD Swap Curve (LIBOR)
USD Swap Curve NY Close (LIBOR)
ZAR Swap Curve (JIBAR)

** Futures Available*

Note: Historical data is also available

Tenor Basis Spread Adjusted Curves

AUD BBSW
CAD CDOR
CHF LIBOR
CNY SHIBOR
CZK PRIBOR
DKK CIBOR
EUR Euribor
GBP Libor
HKD HIBOR
HUF BUBOR
ILS TELBOR
INR MIFOR
JPY Libor
KRW
MXN
MYR KLIBOR
NOK LIBOR
NZD BKBM
PHP PHIREF
PLN WIBOR
RON
SAR SAIBOR
SEK STIBOR
SGD SIBOR
THB THBFIX
TRY TRYIBOR

Tenor Basis Spread Adjusted Curves *continued...*

TWD
USD Libor
ZAR JIBAR

Cross Currency Basis Spread Curves

GBP	CHF	PLN	AUD
EUR	ZAR	SEK	NOK
JPY	DKK	CAD	NZD

OIS Curves

AUD	GBP	JPY	EUR
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OIS Basis Swap Curves

USD

Interest Rate Fixings

USD LIBOR
AUD BBSW
GBP LIBOR
CAD CDOR
EURIBOR
CHF LIBOR
JPY LIBOR
DKK CIBOR

INTEREST RATE VOLATILITIES

Volatilities

(swaptions and caps/floors)

USD	GBP	SGD	HKD
EUR	JPY	INR	NZD
AUD	DKK	SEK	

Volatilities Skews

(surface caps/floors)

USD	GBP	EUR	JPY
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SUB CURVES

Money Market Indicative Curves

USD - London Close	HKD		
USD - NY Close	HUF (BUBOR)		
GBP	MYR	EUR	NOK
JPY	NZD	AUD	SEK
CAD	SGD	DKK	AED
CHF	CNY	INR	SAR

Par Swap Curves

USD IR Swap Rates – LDNClose
USD IR Swap Rates – NY Close
USD (SIFMA)
GBP IR Swap Rates
EUR IR Swap Rates
JPY IR Swap Rates
AUD IR Swap Rates
CAD IR Swap Rates
CHF IR Swap Rates
CZK IR Swap Rates
DKK IR Swap Rates
HKD IR Swap Rates
HUF IR Swap Rates
KRW IR Swap Rates
SAR IR Swap Rates
NOK IR Swap Rates
NZD IR Swap Rates
PHP IR Swap Rates
PLN IR Swap
TRY IR Swap Rates

Par Swap Curves *continued...*

TWD IR Swap Rates
ZAR IR Swap Rates

Interest Rate Futures Curves

(Eurodollar Futures (CME)
Eurodollar Futures (LIFFE)

Money Market Security Rates

US T-Bills

FRA Curves

JPY FRA 6 month TIBOR

Bond Curves

US Treasuries

Note: Only points actually used in curve building will be displayed

INTEREST RATE CALIBRATION

1-factor short rate model calibration using swaptions for:

USD	EUR	GBP
JPY	DKK	SEK

HOLIDAY CALENDARS

US (New York)
UK (London)
Japan (Tokyo)
Canada (Toronto)
NYMEX
TARGET
Plus 56 other European & Asian country calendars. Combined calendars also available