



# Analytics Suite for Developers

FINCAD's financial analytics are a key component in FINCAD solutions that are used by over 4,000 organizations worldwide. Use this Software Development Kit to develop your systems using FINCAD Analytics to support the valuation and risk management of financial securities and derivatives used by:

- Asset managers
- Brokers / dealers
- Systems vendors
- Banks
- Corporate treasuries
- Hedge funds

# Comprehensive, Multi-Asset Class Derivatives Analytics Library



FINCAD Analytics Suite for Developers is an extremely versatile product to develop with.

The magnitude of the function library and coverage is amazing. More importantly, from a development standpoint, I like the consistency across the functions – it's not compartmentalized like some products.

This consistency helps us reduce our time to market for our client implementations.

— Rick Ladekarl,  
Senior Risk Analyst,  
Financial Risk Group

## Move Forward With the Industry's Most Trusted Pricing Analytics

More than 4,000 clients in over 80 countries rely on FINCAD Analytics for their valuations of derivatives and fixed income instruments. Use the comprehensive, market-tested FINCAD Analytics Library to access extensive development tools and reduce your time-to-market.

## Common Uses for FINCAD Analytics Suite:

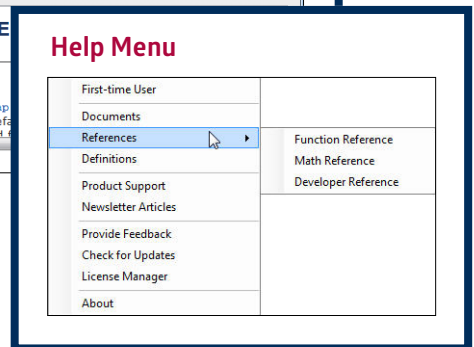
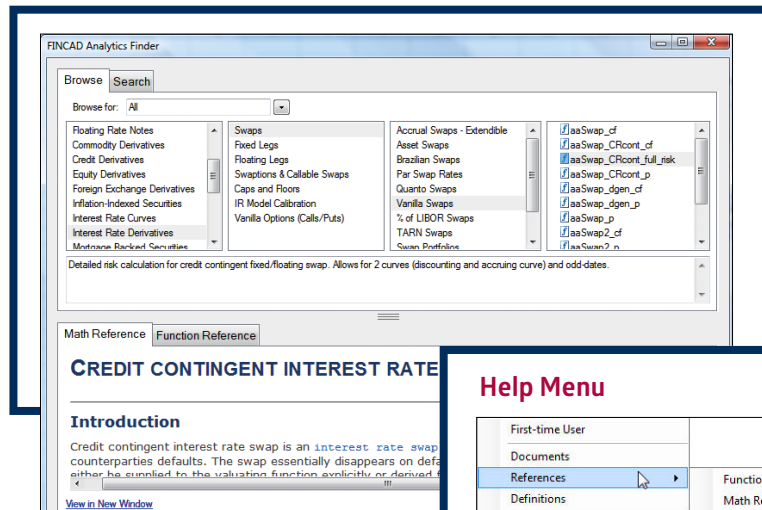
- Front office portfolio management systems
- Treasury systems
- Real-time pricing tools
- Enterprise-wide risk management systems
- Simulation and modeling systems
- Trading systems and various other types of applications and systems

## Extensive Documentation

- Developer Documents provide:
  - Error Codes
  - Language-specific instructions
  - DLL Architecture diagram
- Samples: step-by-step sample applications
- Math References - Clear explanations, working examples and bibliographic references for all FINCAD Analytics
- Function References - Detailed documentation for each FINCAD function

## FINCAD Analytics Finder

Makes it easier to find what you need, and keeps your favorites and recently used items at the top of the list. Click on the function you need to instantly preview short descriptions, math and function references.



The easy to use Analytics Finder helps you search through all available functions across all asset classes and view associated mathematical references.

## TAKE THE NEXT STEP

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 risk and valuation technology. FINCAD serves more than 1,000 organizations across the globe. To learn more about FINCAD's award-winning solutions, please visit [fincad.com](http://fincad.com).

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### Improve Existing Systems or Build New Applications

- Enhance existing systems or provide independent verification that the calculated results produced by the system are correct
- Use as a prototyping tool in Excel to speed up the design and development of new applications
- Develop simple desktop or web-based calculator applications which allow for on-demand pricing

### Comprehensive Multi-Asset Class Coverage

- Fixed Income
- Interest Rate Derivatives
- Credit Derivatives
- Equity Derivatives
- Inflation Derivatives
- Volatility Derivatives
- FX Derivatives
- Commodity Derivatives

### Visual Studio Add-in

Visual Studio integration - Access FINCAD Analytics from your Visual Studio menu

### Multiple Development Environments Supported:

#### Operating Systems:

MS Windows®, Linux®, Sun-Solaris UNIX® (SPARC & X86)

#### Programming Languages Supported:

Java™, Microsoft® VBA, C and C++, Managed C++, VB.Net, C#

### Software Development Kit

All FINCAD Analytics Suite for Excel models and analytics are available as a math library in the FINCAD Analytics Suite for Developers software development kit (Windows, UNIX or Linux). Please contact a FINCAD representative for more information.

### Sample Code

```
Sample - Notepad
File Edit Format View Help
*****
aaVolatilitySwap2_iv
*****
void CSampleWindow::VolatilitySwap2iv()
{
    int rows;
    int cols;
    int i;
    int j;
    double price_u;
    double d_exp;
    double d_v;
    double d_e;
    FCSW2233::type acc;
    fincad::Matrix h1(8);
    double vol_real;
    FCSW2019::type smile_type;
    fincad::Matrix smile_tb1(5,2);
    FCSW240::type interp_smile;
    FCSW2043::type extrap_smile;
    fincad::Matrix interp_params(1,4);
    fincad::Matrix df_crv_std(28,2);
    fincad::Matrix df_crv_hld(28,2);
    FCSW37::type intrp;
    FCSW2241::type port_type;
    FCSW2290::type approx;
    fincad::Matrix stat(12);
    fincad::Matrix Return_stat;

    // Initialize the input variables
    price_u = 100;
    d_exp = 39264;
    d_v = 39083;
}
```

### FINCAD Alliance Program

The FINCAD Alliance Program is a full service partnership program that supports software vendors, solution providers, and integration consultants, globally.

#### FINCAD Alliance Program benefits:

- More time to focus on your core competencies
- Deliver more value to existing customers
- Win new customers
- Enable access to new markets quickly
- Benefit from FINCAD's market-leading brand

## Request a Demo

Visit [fincad.com](http://fincad.com) or call a FINCAD representative for a product demonstration