numerix FINCAD®

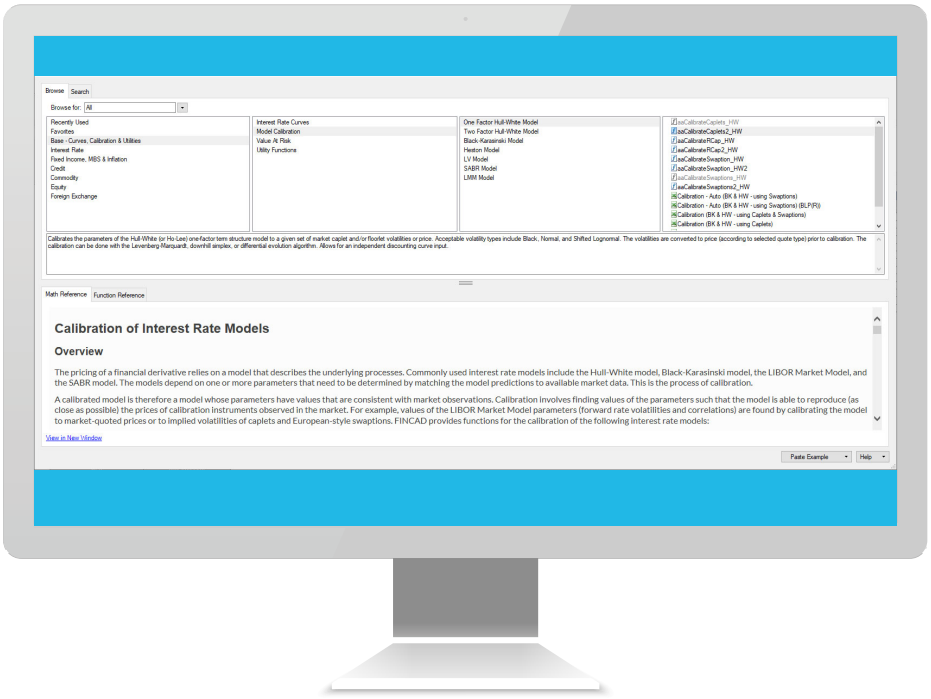
Price Derivative and Fixed Income Instruments in Microsoft Excel

FINCAD makes pricing derivatives and fixed income products easier than ever.

Based on 30 years of experience, FINCAD's analytics for Microsoft Excel are the world's first standard library of predefined calculators and workbooks that simplify valuation and risk analytics for derivatives and fixed income products.

With over 2,000 pre-configured functions and over 200 workbooks at your fingertips, FINCAD's functional analytics library empowers you to calculate pricing, risk, and cash flows within minutes.

GET STARTED RIGHT AWAY, VALUING YOUR PORTFOLIO WITH CONFIDENCE.



FINCAD offers an unmatched user experience.

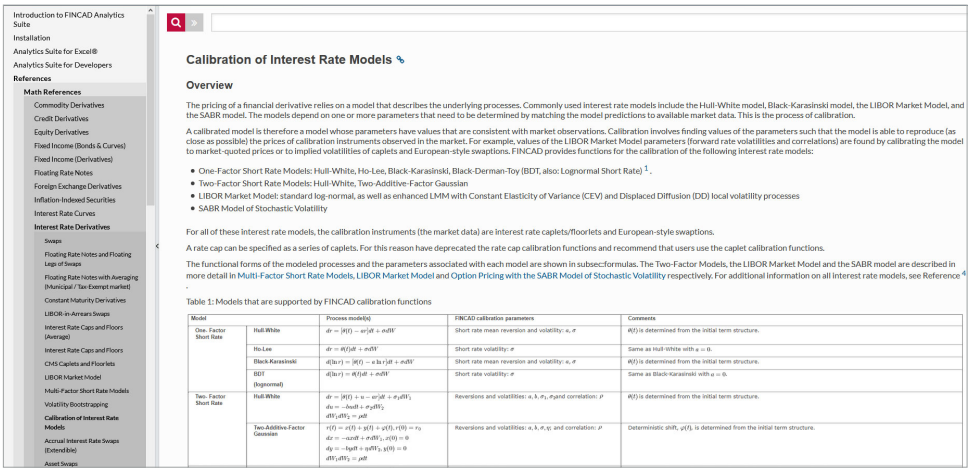
Find models, workbook solutions and documentation quickly with an Analytics Finder. Review and understand function inputs with a Function Wizard, and get help with error debugging. Easy-to-use Excel tools enable calculation and array management.

The widest range of instrument capabilities in the market

Get out-of-the-box coverage for vanilla, structured and exotic instruments across all major asset classes using industry standard models, supported by comprehensive curve-building and model calibration. Calculate risk and implied equivalent metrics. Use building blocks to configure customized trade types and analysis workflows.

Raw Rate Bumps Analysis

TRUE	TRUE	TRUE	TRUE	TRUE	TRUE	TRUE	TRUE	TRUE
Select Bucket	Point	Overnight Deposits	FRAs	Overnight Futures	Overnight Swaps	Overnight FRNs	Fixed Rate Bonds	Overnight Caps/Floors	Overnight Swaptions	Net Exposure
TRUE	parallel shift - deposit rates	-11.86	-18.97	-58.82	250.59	16.51	26.17	-0.38	199.14	**402.39**
TRUE	parallel shift - futures rates	-3.57	211.01	326.46	-229.19	-101.40	342.03	-9.96	-2,670.04	**-2,134.65**
TRUE	parallel shift - swap rates	0.00	-8.47	-0.83	-835.85	4.77	-375.30	4.13	0.00	**-1,211.54**
TRUE	AllPts	-11.86	-18.97	-58.82	250.59	16.51	26.17	-0.38	199.14	**402.39**
TRUE	11-01-2020	-11.86	-11.81	-19.33	250.59	16.51	25.29	2.65	61.24	**313.30**
TRUE	12-01-2020	0.00	-15.63	-40.31	252.25	4.77	24.86	1.34	125.45	**352.73**
TRUE	01-01-2021	0.00	-8.47	-0.83	252.25	4.77	24.94	3.89	30.20	**306.75**
TRUE	AllPts futures	-3.57	211.01	326.46	-229.19	-101.40	342.03	-9.96	-2,670.04	**-2,134.65**
TRUE	V20 futures	-3.57	2.56	54.29	101.47	-24.57	61.88	-4.32	-164.52	**23.22**
TRUE	F21 futures	0.00	17.91	138.98	100.25	-26.80	62.36	1.82	-292.12	**2.40**
TRUE	J21 futures	0.00	20.09	27.29	92.49	-26.80	62.30	11.96	-315.59	**-128.25**
TRUE	N21 futures	0.00	269.57	27.51	234.14	-28.25	62.00	2.23	-304.28	**262.92**
TRUE	V21 futures	0.00	269.57	27.51	234.14	-28.25	62.00	2.23	-304.28	**262.92**
TRUE	F22 futures	0.00	-10.68	0.26	252.00	-1.43	62.27	3.09	-297.07	**8.44**
TRUE	J22 futures	0.00	-8.12	-1.03	251.96	7.26	61.64	5.53	-294.75	**22.49**
TRUE	N22 futures	0.00	-8.47	-0.83	252.42	18.89	61.38	5.09	-289.53	**38.95**
TRUE	V22 futures	0.00	-8.47	-0.83	251.84	17.33	45.10	-3.02	-287.84	**14.11**
TRUE	F23 futures	0.00	-8.47	-0.83	251.76	9.59	20.71	-1.01	-34.42	**237.33**
TRUE	J23 futures	0.00	-8.47	-0.83	251.69	3.81	23.97	-1.04	6.42	**275.55**
TRUE	N23 futures	0.00	-8.47	-0.83	252.20	4.77	24.46	10.07	3.86	**286.06**
TRUE	AllPts swap	0.00	-8.47	-0.83	-835.85	4.77	-375.30	4.13	0.00	**-1,211.54**
TRUE	3y swap	0.00	-8.47	-0.83	259.89	4.77	-293.73	4.13	0.00	**-34.24**
TRUE	4y swap	0.00	-8.47	-0.83	412.99	4.77	-109.53	4.13	0.00	**303.07**
TRUE	5y swap	0.00	-8.47	-0.83	-593.58	4.77	19.49	4.13	0.00	**-574.49**
TRUE	7y swap	0.00	-8.47	-0.83	-233.63	4.77	97.69	4.13	0.00	**-136.34**
TRUE	10y swap	0.00	-8.47	-0.83	296.44	4.77	18.29	4.13	0.00	**314.34**
TRUE	12y swap	0.00	-8.47	-0.83	252.25	4.77	24.46	4.13	0.00	**276.31**
TRUE	15y swap	0.00	-8.47	-0.83	697.26	4.77	23.87	4.13	0.00	**720.73**
TRUE	20y swap	0.00	-8.47	-0.83	1,004.01	4.77	17.42	4.13	0.00	**1,021.04**
TRUE	25y swap	0.00	-8.47	-0.83	1,310.77	4.77	10.97	4.13	0.00	**1,321.34**
TRUE	30y swap	0.00	-8.47	-0.83	1,617.52	4.77	4.53	4.13	0.00	**1,621.65**
TRUE	40y swap	0.00	-8.47	-0.83	1,924.28	4.77	-1.92	4.13	0.00	**1,921.96**
TRUE	AllPts basis swap	0.00	-8.47	-0.83	2,231.03	4.77	-8.37	4.13	0.00	**2,222.27**



Access comprehensive documentation explaining what each instrument is, all the way down to the mathematical formulas used in each calculation. With FINCAD, you will have utmost confidence in the math and models underlying your valuation and risk.

Get the answers you need fast with FINCAD's analytics for Microsoft Excel.

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Stay ahead of the curve. Schedule a conversation with a solutions specialist today.

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