Analytics Suite for Excel

FINCAD Analytics Suite for Excel is an easy-to-use risk management and derivatives valuation solution. A range of various derivative and fixed income vanilla instruments provide you with broad cross-asset class coverage. Extensive documentation gives you full transparency so you – and your stakeholders – are able to verify every part of the valuation and risk calculations.

Pricing your derivatives & fixed income instruments has never been this easy

> Within my team we use FINCAD mostly to price IR derivatives, and develop and calculate swap curves, live as well as end-of-day.
>
> [FINCAD Analytics Suite] works very well with Excel; it gives us all the utilities that Excel lacks. For modelling, pricing, swap curve calculations, and other utility functions, I found FINCAD to be indispensable.
>
> — Adnann Syed,
>
> *Senior Portfolio Strategies, Rates and FX Research, TD Securities*

Dealing with derivatives may be complicated, but your valuation software shouldn't be. FINCAD Analytics Suite for Excel is designed to give you extensive cross-asset coverage of vanilla derivatives and fixed income instruments, in the industry's easiest to use valuation tool.

Easy to Use

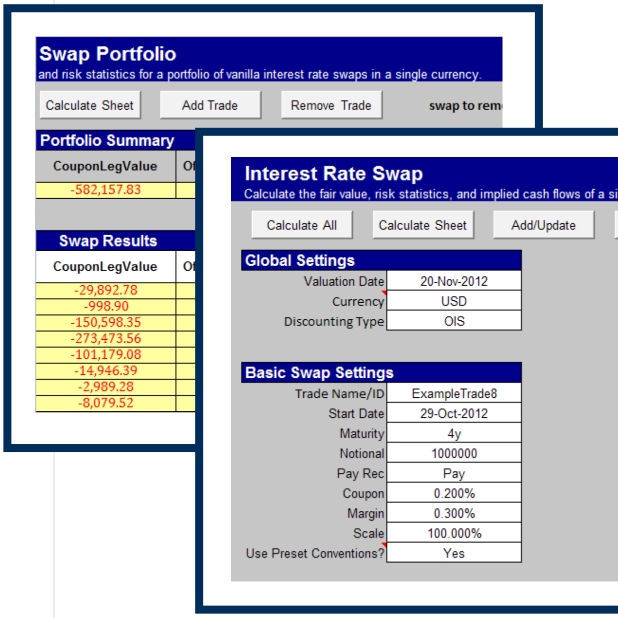
- Find models, workbook solutions and documentation quickly with the Analytics Finder
- Use the Function Wizard to review and understand function inputs
- Create workbook solutions quickly and easily with FINCAD's automated spreadsheet development tools. Use the 'Paste Example' functionality to immediately create detailed examples of every function

Easy to Get Started

- Get up and running instantly using one of more than 200 workbook examples that give you simple templates to start your valuations right away
- FINCAD Analytics Suite operates within Excel providing you with a familar and comfortable environment
- Take advantage of FINCAD's world-class customer support which is available to help you find the workbooks you need to value your instruments and answer any questions you may have along the way
- Access extensive documentation explaining what each instrument is, all the way to the mathematical formulas used in each calculation, giving you confidence in the math and models underlying all your valuations

Coverage to Run Your Business On

- Built on more than 20 years of analytics experience, you have access to all the major asset classes and industry proven models for maximum reliability and accuracy
- By having access to the most comprehensive analytics library available you can support your derivatives activities today and into the future



This image above (over) highlights the first sheet of the revised swap portfolio workbook, where an individual swap can be defined, priced, and added to a portfolio. A second sheet (under) of the same workbook allows the portfolio to be managed and analyzed.

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**.

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Use FINCAD Analytics Suite for Excel to:

- Value or price derivatives
- Validate models
- Assess counterparty exposure and risk
- Perform scenario analysis and stress testing
- Comply with regulations (i.e. Topic 820, IFRS 7)
- Confirm dealer pricing
- Benchmark against other systems
- Calculate value-at-risk (VaR)
- Mark-to-market positions and portfolios

Extensive Cross-Asset Class Coverage

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

OIS Discount Factor Curve

Use either LIBOR or OIS discounting for your derivatives. Pre-populated example data guides the user as to the required input for each cell. The use of drop-down boxes also eliminates the potential for error such as when selecting day counts and holiday lists.

OIS Spot Rates

grid point	rate
1m	0.170%
2m	0.210%
3m	0.215%
4m	0.235%
5m	0.225%
6m	0.220%
7m	0.235%
8m	0.215%
9m	0.240%
10m	0.251%
11m	0.247%

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.

Training & Consulting

- Standard or Custom Training
- Co-development of analytics or customized workbooks
- FINCAD Professional services can build custom solutions to meet your unique needsvaluations

Request a Demo

Visit fincad.com or call a FINCAD representative for a product demonstration