FINCAD

Analytics Suite

Inflation Coverage

Fixed Rate Bonds (Inflation Indexed)

- Coupon Step-up / down / rollercoaster
- Amortizing / accreting
- Yield vs discount factor approaches supported
- 11 countries supported in jurisdictional specific bonds

Swaps

- Zero coupon
- YoY (year-on-year)

Curve Related

- Zero coupon swap curve
  - interpolated index
  - lagged index

Utilities

- Par rates
- Greeks and risk sensitivities
- Cash flow functions outputting implied rates, projected cashflows

Vancouver
New York
London
Dublin

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About FINCAD

FINCAD is the leading provider of enterprise portfolio and risk analytics for multi-asset derivatives and fixed income. An industry standard since 1990, our advanced analytics, flexible architecture and patented technology enable better investment and risk management decisions. We are committed to helping our clients solve their toughest challenges, without compromise. Clients include leading global asset managers, hedge funds, insurance companies, pension funds, banks and auditors. To learn more about FINCAD's award-winning solutions, please visit fincad.com.

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