

Utilities for Custom Analysis & Structures

Date Generation Utilities

- FRN (floating rate note) rate reset/cashflow date generation
- FRB (fixed rate bond) rate cashflow date generation
- Date adjustment/modification
- Maturity calculation
- Accrual days calculation
- Accrual factor calculation

Rate Conversion Utilities

- Spot rate to forward rate
- Forward rate to spot rate
- Spot/forward rate to discount factor
- Discount factor to spot/forward rate
- Compounding basis conversion
- Dividend to yield conversion

Curve Utilities

- Add forward or spot spread(s) to a base curve (market scenario)
- Rebase a curve for a forward data (forward scenario)
- Curve extension
- Curve extrapolation

Implied Calculation Tools

- Volatility, strike, rates, etc.
- Goal seek on any parameter
- Yield to maturity
- Discount margin

Data Utility Tools

- Interpolation (2d, 3d datasets)
- Data table management tools - sort, merge, delete duplicates, etc.

Statistical Analysis Tools

- Correlation measurement
- Correlation matrix calculation
- Distribution analysis - normal
- Distribution analysis - bivariate
- Monte Carlo simulation to calculate probabilities of a multivariate normal distribution
- Percentile calculation
- Multivariate linear regression
- Historical volatility measurement
- Matrix management - Cholesky decomposition
- Matrix management - Eigen vector and value calculation

General Utilities

- Command Line Licensing
- Holiday List data
- Nested error validation
- Output array management

Vancouver
New York
London
Dublin

fincad.com

in 

FiNCAD[®]

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.

Contact Sales or Support Toll-Free:

USA/Canada 1 800 304 0702 Europe 00 800 4400 5060 Email info@fincad.com

Copyright © FinancialCAD Corporation. All rights reserved. FinancialCAD[®], UAD[™] and FINCAD[®] are trademarks of FinancialCAD Corporation. Other trademarks are the property of their respective holders. This is for information purposes only. FINCAD MAKES NO WARRANTIES, EXPRESSED OR IMPLIED, IN THIS SUMMARY. FinancialCAD.