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FINCAD Python Deep-dive: Documentation

Fixed Income, Derivative & Risk Analytics Framework

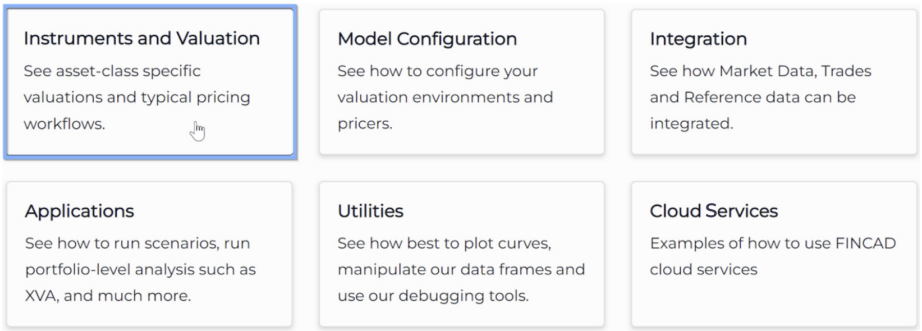
With FINCAD Python, our guiding principles are: Simplicity, Power, and Support. In this document we will be focusing on the last of these, Support, and specifically the product documentation, which is example focused, and updated continuously, as new functionality is added.

SIMPLICITY POWER **SUPPORT**

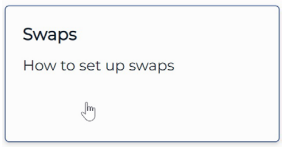
With FINCAD, you can have utmost confidence in the models underlying your valuation and risk. Each of our products and services offer comprehensive documentation explaining all system features, configuration, and integrations, with specific syntax and examples. Below are examples of a new user referring to the User Guide for help.

Example 1: User is looking to value an Interest Rate Swap:

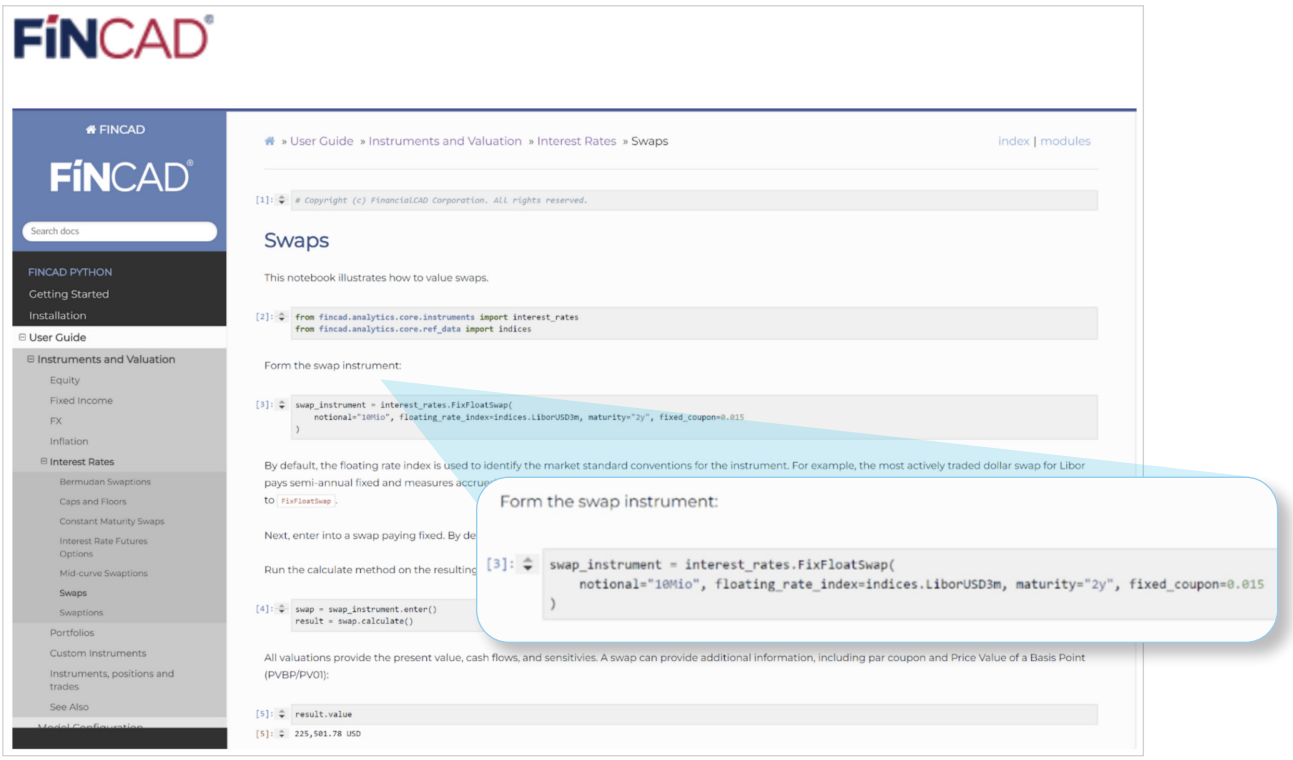
Within the User Guide, help is available:



Check the documentation available for this instrument type:

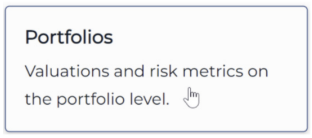


Further detail is available on this instrument type, including cash flow analysis, sensitivity analysis, as well as configuration options. Detail is available on how to submit the trade, including an example.

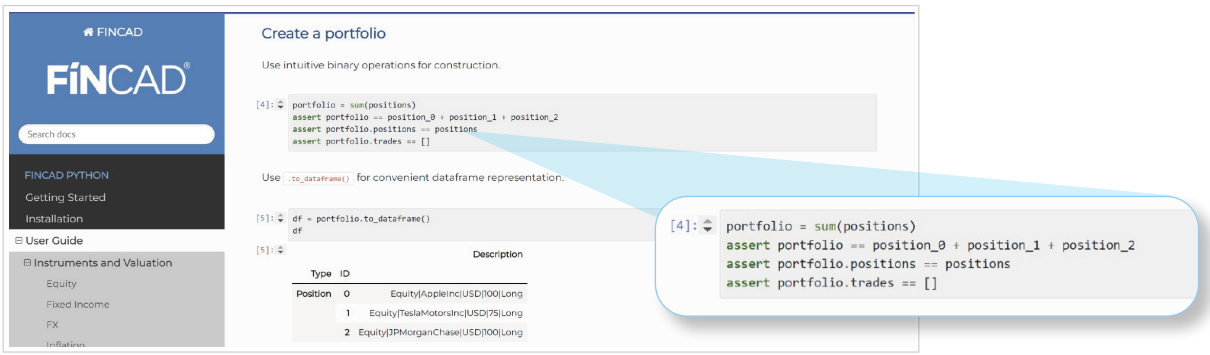


Example 2: After becoming familiar with Interest Rates Swaps and other instrument types, the user would like to construct a portfolio, rather than a single trade:

Portfolio documentation:

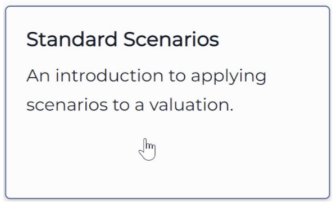


Example portfolio construction using equities:

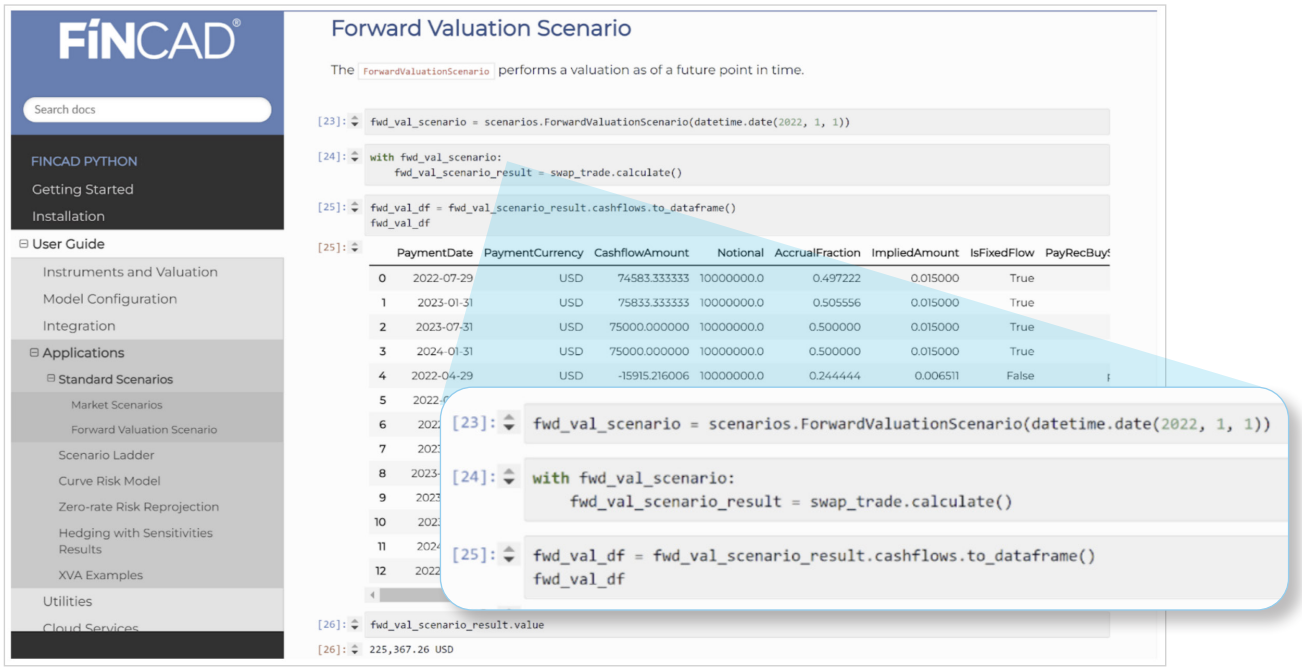


The above portfolio exists and is now ready to be submitted for any calculations.

Example 3: Jumping into more advanced usage, the user would now like to run a Forward Valuation Scenario on a swap, to see its value as-of a future date, all else equal:



One type of Scenario Analysis: Forward Valuation



More complex scenario analysis is available, including user-defined market data shocks.

Solve complex derivative analytics challenges with unparalleled simplicity

Users are able to quickly come up to speed with FINCAD Python, allowing them to build their ideal processes, all within Python and with easy integration to other applications and data.

This documentation is backed up by a full support team available for queries and help. Additionally, FINCAD Professional Services will guide users in a thorough onboarding process and hands-on training sessions.

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