

FINANCIAL QUANT WORKBENCH

The Smart Quant (SSQ)

QUICK AND EFFICIENT VALUATION SOLUTION

The Smart Quant (SSQ) is a valuation solution that allows all users to quickly and efficiently calculate fair value and risk indicators of OTC derivatives and structured instruments. For expert Quants, the SSQ is a tool that allows for accurate, real-time valuation and comparison analyses with other valuations and actual trades. Non-experts are also able to achieve the same results as a professional Quant at minimal cost. The SSQ is also a financial product factory that provides analytical support for the design of new structured products.

Key Features

1 Comprehensive Product Coverage

The SSQ processes all products from bonds to OTC derivatives of stocks, interest rates, foreign exchange, as well as commodities, credit, hybrid and index-based structured assets. Furthermore, it covers new structures from the securitization of the assets, including ELS, ELD, ELF, DLS, etc.

2 Market-proven Models

Not only does SSQ run market-proven and universally accepted valuation models, they are continuously improved by the FN Pricing Inc. and ITS Company Quant teams. Our teams enhance these models by applying actual market data and evaluation parameters to ensure that they accurately apply to all, diverse structured assets.

3 Pricing Process Transparency

The SSQ guarantees valuation accuracy and allows even non-experts to examine the steps of its valuation process, as well as run valuations from multiple angles. The valuation results also present for the user all required data for trade and risk management, including fair value, risk indicators, product design details, expected cash flow, scenario analysis, etc.

4 Simple Solution for All Industries

The SSQ is an ideal tool for product design, selling, investing and management, for all financial companies and non-financial industry groups. Namely, new product designers, analysts, traders, dealers, fund managers and high-risk, high-return private investors benefit from our software solutions.

Two-way Services

The SSQ is available to users through an in-house installation of the Symphony Product Control (SPC) as well as by Application Service Providing (ASP).

1 ASP

By allowing access to services of FN Pricing and ITS via terminal, the user is provided with valuation logic based on comprehensive market data, at minimal cost. Furthermore, the service is continuously enhanced with the automatic introduction of new products and expansion of functions.

2 In-House

In-house service installs the SSQ onto the client's system and fully integrated for user efficiency. The in-house version may also be customized to the needs of users.

Up-to-Date Technology

The SSQ synthesizes modern financial and mathematical theories, software engineering and technical expertise to provide valuation solutions for the most diverse and complex financial assets.

- Grid processing on multiple computers, supporting Monte Carlo simulations, Lattice Model and other complex mathematical functions at optimal speed
- Automatic term sheet generation
- Automatic pay-off graph generation
- API on Linux, Unix, Windows-based C, C++, C#, Java
- Engine plug-in compatible with user-built pricing engines
- UI/UX based on RIA (Rich Internet Application)

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Asset Managers

- Improve negotiating power with accurate, independent fair value and expected return calculations
- Devise effective hedging strategies
- Value alternative financial instruments without the need for hiring professional Quants

Commercial Banks

- Design various structures of loans and deposits and other derivative products
- Compute the theoretical value of products
- Compute par swap rate or funding cost of the corresponding bond
- Enhance the transparency of valuations with standard market data and valuation parameters
- Run simulations on multiple underlying asset prices, valuation parameters and models

Investment Banks

- Design marketable ELS, DLS and other structured products
- Compute the hedge ratio based on tradable underlying assets
- Enhance the transparency of valuations with standard market data and valuation parameters
- Run simulations on multiple underlying asset prices, valuation parameters and models

Private Banks

- Design derivatives and structured products that meet specific needs of clients
- Enhance transparency of valuations with standard market data and valuation parameters
- Run simulations on multiple underlying asset prices, valuation parameters and models

Insurance Companies

- Design long term structured products, compute fair value and risk indicators
- Improve negotiating power with accurate, independent fair value and expected return calculations
- Value alternative financial instruments without the use of specialized Quants
- Enhance transparency of valuations with standard market data and valuation parameters

Investors

- Compute the value and risk of various derivatives and structured products
- Select the theoretically most profitable derivative or structured product when subscribing
- Value and analyze all assets without the expertise of professional Quants
- Compute universally-approved market values with standard market data and valuation parameters
- Enhance transparency of valuations with standard market data and valuation parameters