

FinRisk is a powerful financial tool to model, simulate and analyze risk – including market risk.

FinRisk is for analysts, decision-makers and portfolio managers who are required to continually model uncertainty and assess risk. Experts can use its wide array of statistical techniques to simulate scenarios, estimate probabilities and take better business decisions.

Using sophisticated Monte Carlo methods, FinRisk can show users all the possible outcomes on a Microsoft Excel spreadsheet – and help them decide what risks to take, and what pitfalls to avoid.

FinRisk offers the widest variety of probability distributions to model uncertainty. Its simulation engine uses the famed Mersenne twister pseudo-random number generator so that users can simulate a very large number of financial variables. Since most variables in the financial domain are fat-tailed, non-Gaussian and correlated, FinRisk provides the option to model joint distributions using copulas.

FinRisk's user interfaces are comfortable to use and its output, based on the SYSTAT engine, is trendy and stylish. By adding advanced simulation capability to Excel, and an exciting dashboard of graphs and reports, FinRisk catapults spreadsheet-based risk management to a new and exciting high.



An MS Excel® add-in to statistically quantify risk

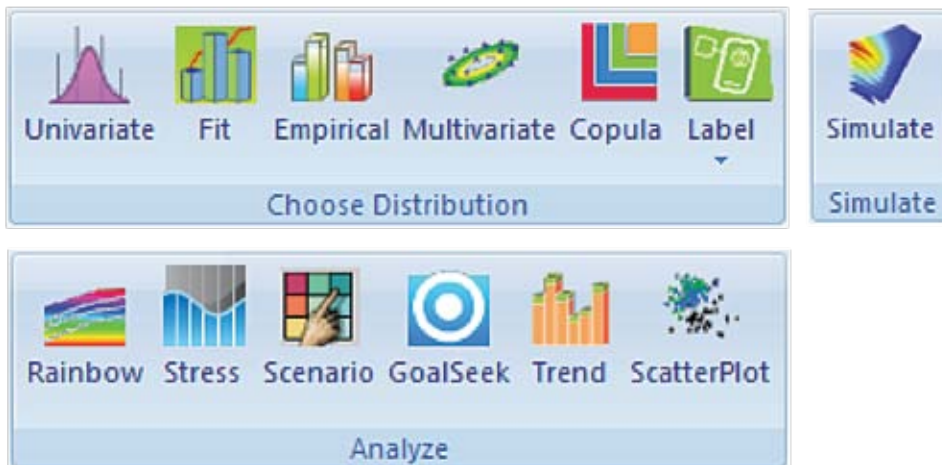
FinRisk provides the best answers to these questions

- Will my new financial venture be a money-spinner?
- What are the expected returns if investment is raised by 20%?
- What is the probability that this year's profit will exceed last year's?
- How is my Basel II compliance shaping up?

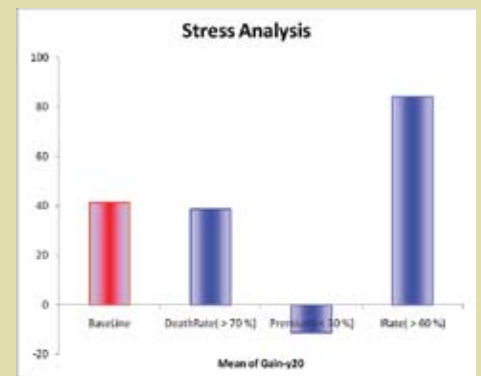


The copula advantage

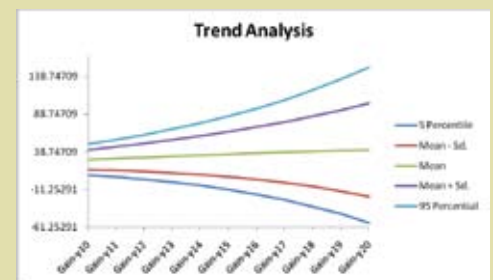
FinRisk supports copula-based models. Experts managing a portfolio of stocks can therefore use realistic fat-tailed distributions to get a far better estimate of VaR in a volatile market than the current estimates obtained by the variance-covariance approach that rely on normality. FinRisk is also much more suitable to compute VaR for portfolios consisting of stocks, options and futures.



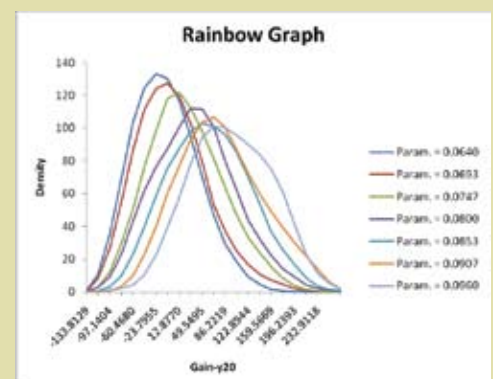
FinRisk reports and graphs



Studies how changes in input variables impact the output



Shows how outputs vary with time



Colorfully depicts the effect of a seven-step change in the input on the densities of the seven outputs



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