

S+FinMetrics



MODERN AND FLEXIBLE ANALYTICS FOR POWERFUL ECONOMETRIC ANALYSIS

S+FinMetrics is advanced analytic-rich software for modeling, analyzing, and visualizing financial market data. Insightful Corporation has been developing leading financial analysis solutions for Wall Street analysts for more than fifteen years. The software offers the most comprehensive, modern, and flexible analytic tool available for precise econometric modeling. Predict future financial performance and maximize profitability using S+FinMetrics.

MODERN, FLEXIBLE ECONOMETRIC ANALYSIS

S+FinMetrics offers linear interpolation, cubic spline and other methods to address data errors created by the nature of time series data. Times series aggregation and disaggregation capabilities offer better, more predictive analysis. S+FinMetrics offers statistical summary and test statistics to examine the unique statistical properties of time series data to predict future performance. Explore your data using tests for normality, serial correlation, ARCH effects, unit root, cointegration and more. Enjoy superior visualization techniques that enable you to communicate your results effectively.

S+FinMetrics computes technical indicators and moving average operators easily. Unlike competitive packages, S+FinMetrics offers many popular indicators grouped under the categories of price, momentum, volatility, and volume. Other advanced analytics include regression techniques (univariate least squares, bivariate and multivariate and systems of equations) for reliable, efficient analysis of financial data.

S+FinMetrics includes the essential functions for fixed income analysis including computation of yield, conversion between spot rate, discount rate, forward rate, and yield curve estimation.

S+FinMetrics also includes extreme value analytics required for value-at-risk analysis and excess-of-loss catastrophe modeling in reinsurance companies. Generalized Pareto distribution to excesses over thresholds and generalized extreme value distribution to block maxima are also included. With S+FinMetrics you can explore your data and build reliable models to improve financial performance.



"S+FinMetrics is an invaluable econometric analysis tool offering a modern and flexible platform for financial data analysis.

Unlike competitive packages, S+FinMetrics offers all of the essential analytics, from rolling regression and backtesting functions, to extreme value theory, to time series analysis, in one environment.

At Lipper, our customers rely on the depth and breadth of our mutual fund analysis to make the best investment decisions possible. It's mission critical that we provide accurate fund reports and analyses that our customers can use with confidence.

Insightful has been delivering proven, high-performance analytic software to financial analysts for more than 15 years, so we were confident that S+FinMetrics would provide us with an invaluable tool. It's a must have for anyone analyzing financial data."

*Andrew Clark
Senior research analyst
Lipper, A Reuters Company*

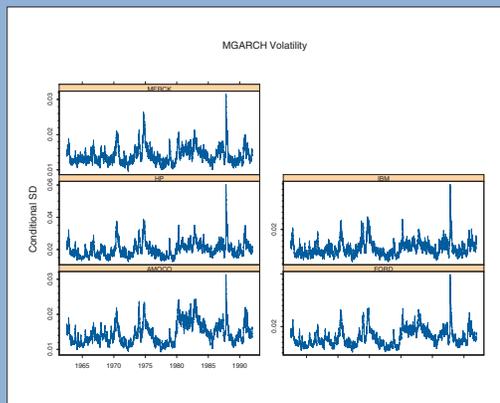


FIGURE 1: Multivariate volatility estimates using GARCH models



FIGURE 2: Factor mimicking portfolios from multifactor models

Customize your analytics to meet the demands of your unique financial systems. S+FinMetrics offers a flexible platform for building analytic solutions to access, analyze, and present your results enterprise-wide.

A Robust Library, included in S-PLUS, includes functions for robust covariance calculation and robust regression for financial risk management and for building robust factor models.

SOPHISTICATED MODELING OPTIMIZES COMPLEX, DYNAMIC TRADING SYSTEMS

S+FinMetrics includes functionality for estimating FARIMA models and other long memory models.

Parametric modeling of multivariate time series analyses offers modern econometric models for improved financial performance. Volatility modeling includes univariate and multivariate GARCH models (including EGARCH, TGARCH, power GARCH and long memory or fractional integrated GARCH models) offering the most comprehensive GARCH modeling package available. Advanced econometric models are included for quantitative modeling and forecasting of financial time series data including SUR, VAR, VECM, and others.

State Space Modeling

S+FinMetrics allows you to use the most efficient implementation of state space modeling functionality to uncover latent information in financial markets. With S+FinMetrics state space modeling is easy.

Multifactor Modeling

S+FinMetrics includes statistical multifactor models providing you with greater accuracy and reliability for managing portfolio performance and risk.

RELIABLE. PROVEN PERFORMANCE.

Rolling Estimate and Backtesting Strategies

S+FinMetrics supports rolling estimation and backtesting strategies adopted by leading quantitative analysts.

Examine your financial models using powerful, reliable S+FinMetrics software.

INSIGHTFUL FINANCIAL PRODUCTS

Insightful's financial analytic products offer powerful analytics and the flexibility to deploy your analytics enterprise-wide. Insightful offers precise, proven portfolio optimization and risk management solutions, data mining, and Web-based analytic deployment solutions.

ANALYTIC CONSULTING SERVICES

Insightful Corporation consulting services can help you build and deploy proven customized analytic solutions. From short- to long-term projects, we're here to help.

ABOUT INSIGHTFUL CORPORATION

Insightful Corporation (NASDAQ: IFUL) provides enterprises with scalable data analysis solutions that drive better decisions faster by revealing patterns, trends, and relationships. The company is a leading supplier of software and services for statistical data mining, business analytics, knowledge management, and information retrieval enabling clients to gain intelligence from numerical data, text, and images.

Insightful products include S+FinMetrics, InFact™, Insightful Miner, S-PLUS®, StatServer®, S-PLUS Analytic Server™ and VisiMine™.

Insightful consulting services provide specialized expertise and proven processes for the design, development and deployment of customized solutions.



S+FinMetrics Features

Time Series Tools

- Complete Date/Calendar Time Series Objects
- Aggregation and Disaggregation
- Missing Value Interpolation
- Technical Indicators
- Intra-day Moving Average

Statistics

- Statistical Summaries and Tests
- Extreme Value Theory
- Copula Modeling and Estimation

Econometric System Estimation

- Linear and Nonlinear SUR
- Vector Error Correction Models

Complex Dynamic Models

- Long Memory Modeling
- Volatility Modeling
- State Space Modeling

Strategies

- Rolling Estimation and Backtesting
- Multifactor Models
- Fixed Income Analysis

System Requirements

- S-PLUS 6.1 for Windows or later
- S-PLUS 6.1 for UNIX/Linux or later
- StatServer 6.1 or later
- S-PLUS Analytic Server 2.1 or later



For more information visit <http://www.insightful.com> or send e-mail to info@insightful.com