

FinPricing

<https://finpricing.com/>

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Product Coverage

FinPricing provides the most comprehensive pricing models for a broad spectrum of security and derivative products via Excel Add-ins and API. API supports a wide range of programming languages for integration.

Equity/FX/Commodity

- Callables

- Callable (Basket) option
- Callable Binary option
- Callable Warrant
- Autocallable Note
- Autocallable Swap with Knockin
- Callable Quanto Option
- Callable Range Accrual Note
- Cancellable Reverse Convertible Swap
- Callable Yield Note
- Issuer Callable Note
- Bermudan Asian Note
- Callable Floating Coupon Note
- Callable Multi-Index Note
- Callable Swap Note
- Callable Lookback

- Exotics

- Constant Proportion Portfolio Insurance (CPPI)
- CPPI Option
- Digital Stepper
- Digital Coupon Note
- Himalayan Generic
- Accreting Himalayan
- Combi-Himalayan
- Digital Reverse Himalayan
- Asian Himalayan
- Minimum Absolute Deviation
- Minimum Absolute Return
- Napoleon
- Range Accrual



• Exotics (Continued)

- Accumulator Swap
- Capped Floored Asian Basket
- Combi Protector Note
- Upside Fix Basket Option
- Best of/Worst of Note
- Bonus Coupon Note
- Wedding Cake Option
- Asian Lookback
- Lookback Option
- Relative Return Lookback
- Basket Coupon Note
- Basket Resetting Digital Note
- TARN
- Turbo Acid
- Accelerate Return Note (ARN)
- Worst of Basket Ratchet
- Worst of Basket Barrier
- Reverse Swing
- Skipton Digital
- Accumulator Fader
- Target Redemption Forward

• Vanilla

- Discrete Single (Basket) Barrier
- Discrete Double (Basket) Barrier
- Continuous Single Barrier
- Continuous Double Barrier
- Touch Option
- Quanto Option
- Asian Quanto Option
- Quanto Single/Double Barrier
- Cliquet Option
- Forward Start Option
- Composite Option
- Rainbow
- Rainbow Asian
- Variance Swap
- Variance with Caps and Floors
- Volatility Swap
- Volatility Swap with Caps/Floors
- Index Variance Swap
- Convertible Bond
- Callable/puttable Convertible Swap
- Binary Option
- Spread (Basket) Option
- Correlation Swap
- European (Basket) Option
- American (Basket) Option
- Asian (Basket) Option
- Two Basket Option
- (Basket) Forward
- Asian (Average) Forward

Fixed Income / Rates

- Interest Rate Futures
- Interest Rate Futures Option
- Cap Floor
- Capped Swap
- Bermudan Swaption
- Cancelable Swap
- IR Leg
- FRA
- Interest Rate Swap
- European Swaption

FinPricing's bond module supports more than 1,400 different bond types defined by Calc Type

- Callable Bond
- Bond Futures
- Bond Futures Option
- Bond Coupons & Accrued Interest
- Bond Yield and Price
- Bond Spread
- Bond Duration & Convexity



Equity/FX Specific

- FX Forward
- FX Average Forward
- FX Futures
- FX Swap
- FX TARN
- FX Time Option
- Equity Default Swap
- Equity VIX Futures
- Equity VIX Option
- Equity Total Return (Basket) Swap
- Equity Dividend Swap
- Equity (Basket) Swap
- Equity Leg
- Equity Futures
- Collateralized Equity Obligation
- Equity-Linked Participation Swap
- Collateralized Equity Obligation
- Equity-Linked Cancelable Swap

Money Market

- Discounted Debt
- Interest Rate-Bearing Debt

