FinPricing

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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 Bond
  - Binary Option
  - Spread (Basket) Option
  - Correlation Swap
  - European (Basket) Option
  - American (Basket) Option
  - Asian (Basket) Option
  - Two Backet 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