Fincentric™
by S&P Global

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Improve options analysis with realtime data

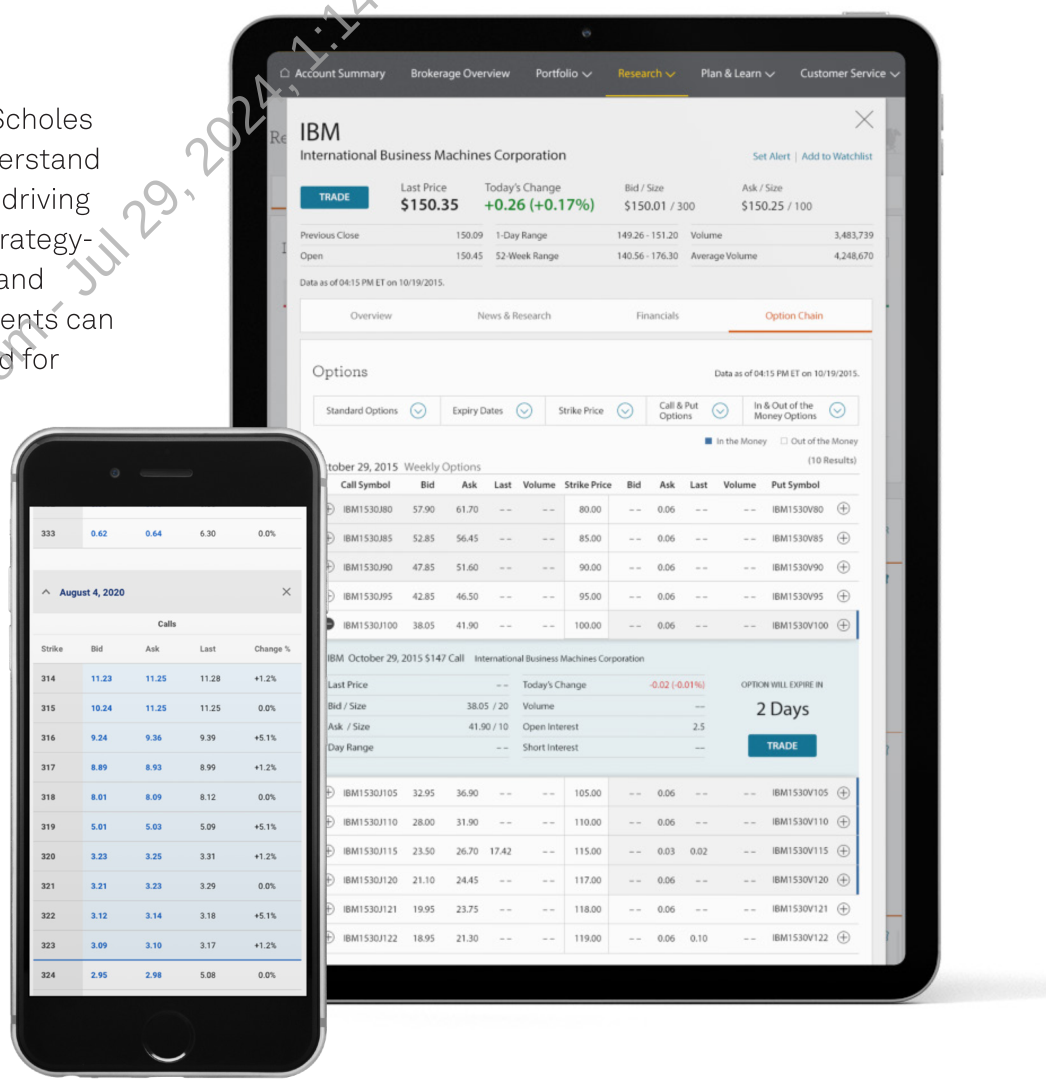
Fincentric offers options analysis APIs that provide core capabilities for sites displaying options data. Users are able to see option chains with live market pricing data, summary open interest data, as well as strategy analysis metrics .

Investing made easier

Option analysis APIs provide Black-Scholes calculations that help investors understand the value of options and the factors driving market prices. The APIs also offer strategy-level analyses that assess the risks and returns of a trade. Options engagements can range in complexity and be leveraged for novice or expert options users.

Services

- Market Data
- Extrinsic/Intrinsic Value
- Black-Scholes Calculations
- Strategy Analyses
- Blended Implied Volatility



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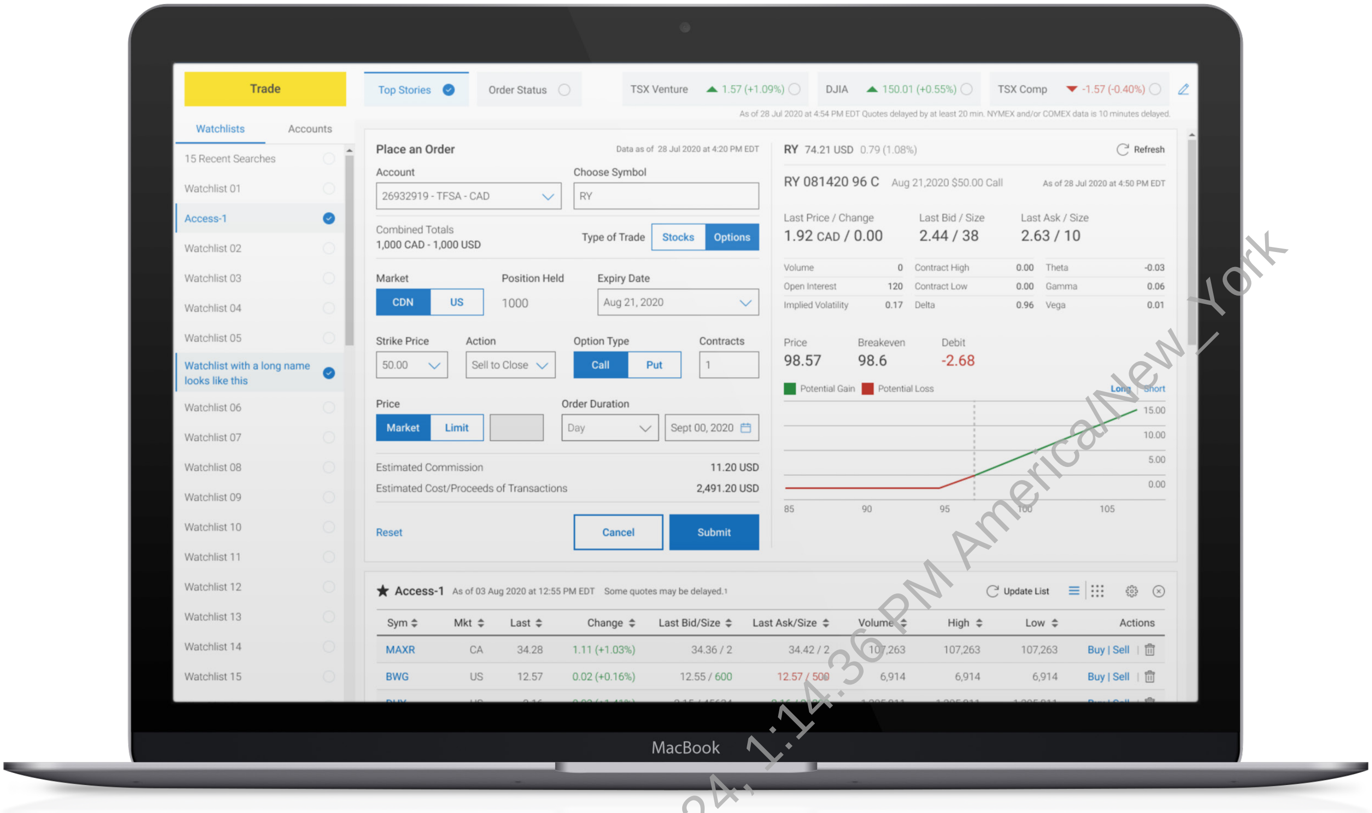

Features

Market data	Data feed agnostic. Return full and filterable option chains with live quote data. Users can quickly filter by expiration date and see summary open interest statistics.
Extrinsic/intrinsic value	Breaks down the option price into time value and how profitable the option would be if it were exercised today. We can also show the in-the-moneyness of the option contract.
Black-Scholes calculations	Contract-level Black-Scholes calculations like implied volatility and Greeks. We also provide a calculator where a user can adjust inputs, to see how the option contact value could change over time or as the underlying price changes.
Strategy Analyses	Strategy-level calculations including break even, max profit & loss, net premium, net Greeks, probability of profit, and a P&L chart feature. These analyses evaluate the potential risks and returns associated with a trade.
Blended implied volatility	This calculation quickly computes the implied volatility at any point in time across strikes. It is similar to the VIX but can be applied to any security with options.