Derivatives Pricing Calculator

Formulas and methodologies for pricing various derivative instruments.

1. Black-Scholes Formula
2. Binomial Option Pricing Model
3. Black Model for Futures Options
4. Asian Option Pricing
5. Barrier Option Pricing
6. Lookback Option Pricing
7. Binary Option Pricing
8. Swaption Pricing
9. Caps and Floors
10. Forward Rate Agreement
11. Credit Default Swap Pricing
12. Variance Swap Valuation
13. Interest Rate Tree Models
14. Monte Carlo Simulation
15. Greeks Calculation