FinPricing

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Product Coverage

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

Equity

- **Equity Callables**
    - Callable (Basket) option
    - Callable Binary option
    - Callable Warrant
    - Auto-callable Note
    - Callable Quanto Option
    - Callable Range Accrual Note
    - Cancellable Reverse Convertible Swap
    - Callable Yield Note
- **Equity Exotics**
    - Accelerate Return Note (ARN)
    - Accreting Himalayan
    - Asian Lookback
    - Bonus Coupon Note
    - Basket Resetting Digital Note
    - Wedding Cake
    - Capped Floored Asian Basket
    - Combi Protector Note
    - Equity-Linked Cancelable Swap
    - Worst of Basket Ratchet
    - Worst of Basket Barrier
    - Constant Proportion Portfolio Insurance (CPPI)
    - Collateralized Equity Obligation
    - Digital Stepper
    - Digital Coupon Note
    - Equity Participation Swap
    - Himalayan Generic
    - Collateralized Equity Obligation
    - Digital Reverse Himalayan
    - Minimum Absolute Deviation
    - Minimum Absolute Return
    - Napoleon
    - Rainbow
    - Range Accrual
    - Reverse Swing
    - Skipton Digital
    - TARN
    - Turbo Acid
    - Upside Fix
    - Best of/Worst of Note

- **Equity Vanilla**
  - Equity Futures
  - Equity (Basket) Forward
  - Asian (Average) Forward
  - European (Basket) Option
  - American (Basket) Option
  - Binary Option
  - VIX Futures
  - VIX Option
  - Asian (Basket) Option
  - Quanto Option
  - Asian Quanto Option
  - Variance Swap
  - Variance with Caps and Floors
  - Single (Basket) Barrier
  - Double (Basket) Barrier
  - Quanto Single/Double Barrier
  - Spread (Basket) Option
  - Correlation Swap
  - Equity (Basket) Swap
  - Total Return (Basket) Swap
  - Dividend Swap
  - Equity Default Swap
  - Cliquet Option
  - Lookback Option
  - Convertible Bond
  - Callable/puttable Convertible Bond
  - Composite Option

Money Market

- Discounted Debt
- Interest Rate-Bearing Debt

Fixed Income / Rates

- FRA
- Interest Rate Swap
- Cap Floor
- European Swaption
- Bermudan Swaption
- Cancelable Swap
- Capped Swap
- Interest Rate Futures
- Interest Rate Futures Option
- Zero Coupon Bond
- Fixed Rate Bond
- Floating Rate Note
- Inflation Indexed Bond
- Callable Bond
- Bond Futures
- Bond Futures Option
- Callable Floating Coupon Note

Forex

- FX Forward
- FX Futures
- FX Swap
- FX European Option
- FX American Option
- FX Basket Option
- FX Compound Option
- FX Asian Option
- FX Single Barrier
- FX Double Barrier
- FX Multi Windows Barrier
- FX Touch
- FX TARN
- FX Time Option
- FX Accumulators Fader