

Commodity Coverage

Commodity Derivatives

- Forwards and futures
- Options on commodity futures
- Swaps, swaptions
 - Vanilla and user-defined parameters

Options - Exotic and Vanilla

- Asian
- Average strike
- Double average
- Forward start
- Chooser
- Compound
- Lookback
- Power & quotient
- Quanto
- Spread
- Barriers:
 - Single & double
- Binary:
 - Single barrier
 - Digital
 - Binary spread
- Multi-asset:
 - Baskets
 - Cliquets
 - Napoleon

Commodity Volatility Derivatives

- Variance swap
 - Conditional
 - Corridor
 - Capped / floored
- Volatility swap
- Variance option

Option Styles

- American
- Bermudan
- European

Models & Methods

- Local Volatility
- Stochastic Volatility
 - SABR
 - Heston
- Black-Scholes
- Binomial
- Monte Carlo

Utilities

- Implied calculations
 - Volatility, strike, rates, etc.
 - Goal seek on any parameter
- Greeks and risk sensitivities
- Cash flow functions outputting implied rates, projected cashflows
- Ability to
 - Implement single rates or curves
 - Take in discrete dividends or yield
- Graph the volatility surface (smile, skew)

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