FINCAD

Analytics Suite

Methods, Models & Model Calibration

Models & Methods

- Black-Scholes
- Black
- Shifted-Lognormal
- Normal
- Garmen-Kohlhagen
- Local Volatility
- Stochastic Volatility
  - SABR
  - Heston
- Vanna Volga
- Binomial
- Monte Carlo

Rates Models - Calibration

- Black-Karasinski short rate (1-factor)
- Hull-White short rate (1-factor)
- Hull-White short rate (2-factor)
- SABR
- LMM
  - instruments: caps/floors, swaptions

Equity Models - Calibration

- Heston
  - instruments: options, variance swaps
- Local Volatility
  - instruments: options

Vancouver
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About FINCAD

FINCAD is the leading provider of enterprise portfolio and risk analytics for multi-asset derivatives and fixed income. An industry standard since 1990, our advanced analytics, flexible architecture and patented technology enable better investment and risk management decisions. We are committed to helping our clients solve their toughest challenges, without compromise. Clients include leading global asset managers, hedge funds, insurance companies, pension funds, banks and auditors. To learn more about FINCAD's award-winning solutions, please visit fincad.com.

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