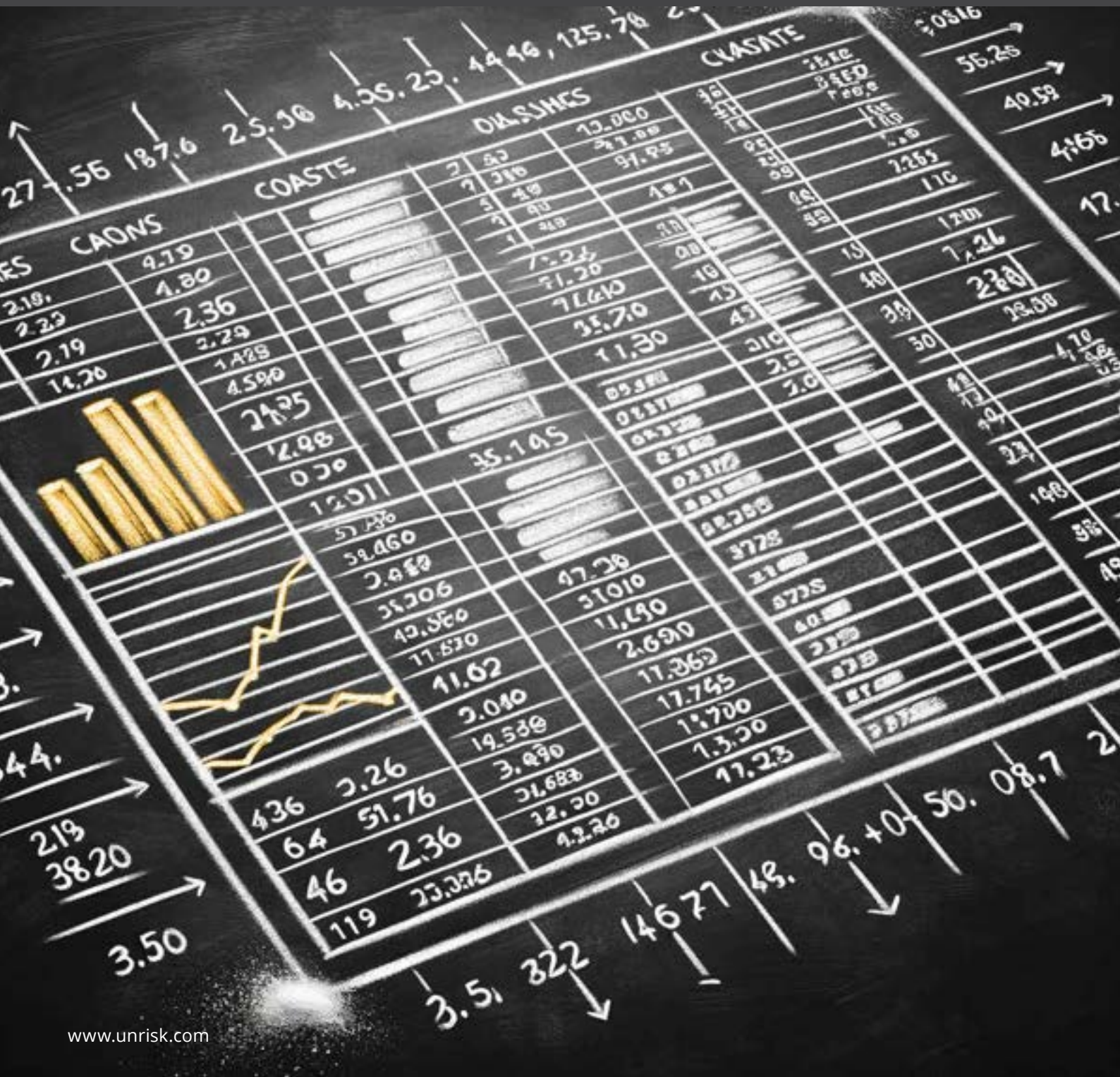
UnRisk

UnRisk EXCEL

Comprehensive Analysis in Spreadsheet Format



www.unrisk.com

What is UnRisk EXCEL?

UnRisk EXCEL is an advanced add-in for Microsoft Excel that enables precise financial analysis across various asset classes. It integrates seamlessly into Excel and uses validated methods to ensure reliable valuations. Built on the UnRisk LIBRARY, it allows for fast implementation and efficient use.
UnRisk EXCEL optimizes daily operations by combining efficient pricing and calibration routines with a broad range of deal types and valuation models, all based on advanced numerical methods.

UnRisk EXCEL can be extended with:
- UnRisk VaR MODULE
- UnRisk SCENARIO MODULE
- UnRisk xVA MODULE

Instrument Coverage

- **Interest Rate Instruments:** (Callable) Fixed Rate Bonds with/without Step-Up/Step-Down Coupon, (Callable) Floating Rate Notes, (Callable) Flipper, (Callable) Swaps, Swaptions
- **Equity Linked Instruments:** Equity Forwards, Vanilla Options (American/Bermudan/European), Barrier Options, Digital Options, Digital Barrier Options
- **FX Linked Instruments:** FX Forwards, Vanilla Options
- **Inflation Linked Instruments:** Inflation Linked Bonds, Inflation Linked Swaps
- **Instruments from the EUSIPA list:**
  - Path Dependent Instruments like Barrier Reverse Convertibles (BRCs), Reverse Convertibles (RCs), Autocallable BRCs/RCs with/without Memory Coupon, Capital Protection Notes, many more,
  - Warrants with/without Knock-Outs
  - Mini Futures
- **Credit Linked Instruments:** CDS, CDX

Model Coverage

- **Interest Rate Models:** Bachelier Model, Black76 Model, Single/Multi Curve Hull & White 1 Factor Model
- **Equity Models:** Black-Scholes Model, Dupire Model, Heston Model
- **FX Models:** Garman-Kohlhagen Model, Local Volatility Model

Key Benefits

- ✓ Seamless Excel integration allows advanced financial analysis in a familiar, coding-free enviroment.
- ✓ Built on the UnRisk LIBRARY, a high-performance engine trusted by leading financial institutions, ensuring consistent valuation logic and advanced risk analysis across asset classes.
- ✓ Templates and a variety of examples help users get started quickly and improve productivity.
- ✓ Comprehensive financial models support valuations across multiple asset classes with analytical depth.

UnRisk

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