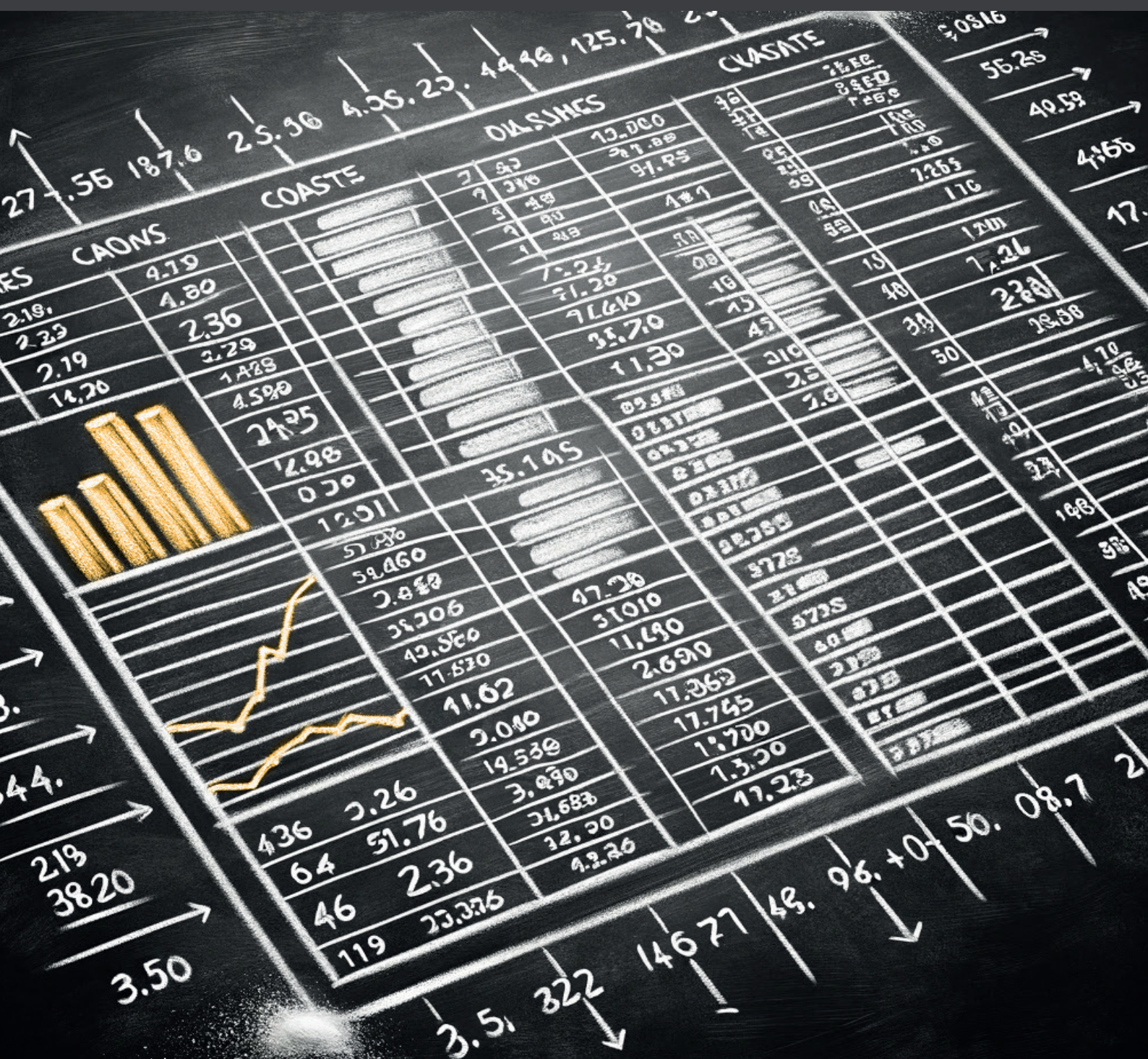


# UnRisk

## UnRisk EXCEL

Comprehensive Analysis in Spreadsheet Format



## What is UnRisk EXCEL?

UnRisk EXCEL is an essential tool for financial analysts, offering swift pricing and analysis of various asset classes without requiring coding skills. Powered by the advanced UnRisk LIBRARY, it ensures rapid deployment and immediate gains in productivity.

Master data, market data, and calculation results can be managed within the spreadsheet environment.

UnRisk EXCEL is a crucial tool for analysts, enabling rapid

deployment and streamlining day-to-day operations. It combines optimized pricing and calibration routines, based on advanced numerical methods, with a vast variety of deal types and models.

UnRisk EXCEL can be extended with:

- UnRisk VaR MODULE
- UnRisk SCENARIO MODULE
- UnRisk xVA MODULE

## Instrument Coverage

### ■ Interest Rate Instruments and Derivatives:

General Bonds, General Swaps including range accrual-, spreads-, target redemption-, step up-, etc. features, Caps & Floors, Swaptions, Fixed Rate Bonds, Bond Options, FX Linked Bonds and Swaps, etc.

### ■ Equity Instruments:

Vanilla Options, Barrier Options, Digital Options, Path Dependent Options, etc.

### ■ Convertibles

### ■ Inflation Linked Derivatives:

Inflation Linked Bonds, Inflation Linked Swaps, etc.

### ■ Credit Linked Derivatives:

CDS, TRS, CLN, N-th to Default, etc.

### ■ Commodity Derivatives:

Futures, Options, etc.

### ■ FX Derivatives:

Vanilla Options, Barrier Options, Digital Options, Path Dependent Options, etc.

## Model Coverage

### ■ Interest Rate:

Bachelier, Black76, Generalized Hull & White, Multi Curve 1 Factor Model, etc.

### ■ Equity Models:

Generalized Black Scholes, Dupire, Heston, etc.

### ■ FX Models:

Garman-Kohlhagen, Local Volatility

### ■ Models for inflation and commodities

$$dS_t = (r(t) - q(t))S_t dt + \sqrt{v_t}S_t dW_t^1$$
$$dv_t = \kappa(\Theta - v_t)dt + \sigma\sqrt{v_t}dW_t^2$$

## Key Benefits

- ✓ Combines a shallow learning curve with the built in power of Microsoft Excel.
- ✓ Templates and a multitude of examples ensure rapid gains in productivity.
- ✓ Unifies management of data and calculation results.
- ✓ Valuation of different instruments across asset classes under various models in Microsoft Excel.
- ✓ Comprehensive implementation of relevant details, such as day count conventions, holiday calendars, etc.

# UnRisk

Questions? Please contact us for further information.

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