

## StatPro Available Pricing Functions

ABS coupon bond  
 ABS Performance bond  
 ABS Performance certificate  
 Absolute bonus certificate  
 Absolute index express certificate  
 Absolute spread option coupon bond  
 Absolute spread option coupon certificate  
 Airbag bond  
 Amortizing fixed-rate-coupon bond  
 Amortizing floating-rate-coupon bond  
 Asian auto-callable bond  
 Asian auto-callable certificate  
 Asian drag bond  
 Asian drag certificate  
 Asian lookback barrier bond  
 Asian lowest level index bond  
 Auto-callable knock-in certificate  
 Auto-callable up barrier certificate  
 Auto-callable weighted performance bond  
 Barrier bonus certificate on a basket  
 Barrier option  
 Barrier vanilla option  
 Basket bonus certificate  
 Basket corridor-bonus bond  
 Basket corridor-bonus certificate  
 Basket minimum-absolute-performance bond  
 Basket minimum-absolute-performance certificate  
 Basket smart option  
 Basket tarn bond  
 Basket tarn certificate  
 Best performance basket bond  
 Best performance basket certificate  
 Best strategy Certificate  
 Best-end certificate  
 Binary barrier option  
 Binary double barrier option  
 Bond future option  
 Bond future vanilla option  
 Bond futures  
 Bond option  
 Bond vanilla option  
 Bond-dependent performance bond  
 Bonus bond  
 Bonus certificate  
 Bounded-performance-best-sum bond  
 Bounded-performance-sum bond  
 Call put performance bond  
 Call put performance certificate  
 Callable fixed-rate-coupon bond  
 Callable zero-coupon bond  
 Capped bonus certificate  
 Capped rainbow-Asian bond  
 Capped stock linked certificate  
 Capped weighted-performance bond  
 Capped-best-performance bond  
 Capped-performance sum bond  
 Cash-collect certificate  
 Cds basket  
 CDS option  
 Composite bond  
 Composite index  
 Conditional floating-rate bond  
 Constant-maturity bond  
 Constant-maturity digital bond  
 Constant-maturity digital-spread bond  
 Constant-maturity spread bond  
 Constant-maturity spread-cap bond  
 Constant-maturity swap  
 Convertible fixed-rate-coupon bond  
 Convertible fixed-rate-coupon option  
 Convertible floating-rate-coupon bond  
 Convertible floating-rate-coupon option  
 Corridor bond  
 Corridor bonus certificate  
 Corridor discount certificate  
 Credit-default swap  
 Cross currency interest-rate swap  
 Cross currency not resetting interest-rate swap  
 Currency express certificate  
 Currency-exchange bond  
 Currency-exchange option  
 Currency-exchange vanilla option  
 Digital bond  
 Digital cap  
 Digital cash or nothing option  
 Digital cash or nothing vanilla option  
 Digital floor  
 Digital FX-linked bond  
 Digital-range bond  
 Discrete average price asian option  
 Double barrier vanilla option  
 Double chance certificate  
 Double-average bond Double barrier option  
 Double-digital FX-linked bond  
 Double-up certificate  
 Early termination target-event bond  
 Early termination target-event certificate  
 Equity swap  
 EuroDollar interest-rate option  
 EuroDollar interest-rate vanilla option  
 European index express certificate  
 European multiasset bond  
 European option on a basket  
 European option on the performance of a basket  
 European option on the performance of a FX basket  
 Everest memory bond

## StatPro Available Pricing Functions

Express alpha plus bond	Minimum performance barrier bond
Express alpha plus certificate	Minimum-absolute-performance bond
Express bonus certificate	Minimum-absolute-performance certificate
Express certificate	Minimum-performance bond
First-to-default swap	Mortgage-backed security
Fixed-rate range-accrual bond	Multi-coupon Asian bond
Fixed-rate-coupon bond	Napoleon Ratchet bond
Fixed-rate-coupon bond cdo	OATEI-like bond
Fixed-to-floater coupon bond	Outperformance certificate
Floating rate ABS coupon bond	Peak lock in bond
Floating-rate range-accrual bond	Peak lock in certificate
Floating-rate-coupon bond	Peered stock
Floating-rate-coupon bond cdo	Penny-stock option
Floored negative galaxy bond	Performance bond
Floored put bonus certificate	Performance certificate
Floored stock linked option	Performance difference basket bond
Forward-digital bond	Performance difference basket certificate
FX forward	Performance-difference bond
FX futures	Plain-vanilla cap
Galaxy bond with lock-in	Plain-vanilla floor
Himalayan-performance bond	Plain-vanilla interest-rate swap
Index express certificate	Plain-vanilla swaption
Index futures	Power certificate
Index linked option coupon bond	Quoted CDO equity tranche
Index linked option coupon certificate	Quoted CDO mezzanine tranche
Index mini-certificate	Quoted-bond-future option
Index mini-futures	Rainbow Asian bond
Index-linked bond	Rainbow Asian certificate
Index-linked option	Rainbow-barrier bond
Index-linked vanilla option	Rainbow-barrier memory bond
Inflation-linked gilt	Rainbow-double-barrier bond
Interest rate futures	Ratchet bond
Interest-rate option	Redemption-currency-Fixed-rate-coupon bond
Interest-rate swap	Relax bonus certificate
Interest-rate vanilla option	Reload bond
Inverse-ratchet bond	Reload bond with rebate
Knock-in certificate	Resetting Rainbow Asian Bond
Knock-in reverse convertible	Resetting Rainbow Asian certificate
Knock-in reverse convertible certificate	Reverse bonus certificate
Lock-in temple bond	Reverse bonus min certificate
Look back fixed strike option	Reverse constant-maturity bond
Look back floating strike option	Reverse index-linked bond
Lookback barrier bond	Reverse Mortgage-backed security
Lookback barrier certificate	Reverse TARN bond
Lookback performance option on a basket	RF curve fixed-rate-coupon bond
Lowest-performance bond	RF curve fixed-rate-coupon certificate
Lowest-performance certificate	Rolling discount certificate
Maxi-remd certificate	Rolling index futures
Memory Asian bond with bonus	Single-coupon performance bond
Min max performance bond	Single-coupon performance certificate
Min performance barrier bond	Smart option
Min performance barrier certificate	Spread option
Mini-futures on futures	Spread option coupon bond

## StatPro Available Pricing Functions

Spread option coupon certificate  
Spread outperformance certificate  
Spread trigger fixed coupon bond  
Spread trigger fixed coupon certificate  
Sprint certificate  
Standard inflation-linked bond  
Step-guaranteed Bond  
Step-up knock-in certificate  
Stock futures  
Stock-linked option  
Stock-linked vanilla option  
Structured bond  
Sum-of-decrements bond  
Sum-of-decrements certificate  
Target-event bond  
Three-band performance bond  
Trigger gap bond  
Trigger gap certificate  
Trigger option  
Turbo certificate  
Vanilla option  
Variance swap  
Weighed-performance certificate  
Weighted-performance bond  
Worst-performances bond  
Zero-coupon bond  
Zero-coupon bond paying inflation  
Zero-coupon certificate