

Real Options SLS

General Settings

- Software in English, Spanish, Japanese, Chinese, Portuguese
- Multiple language detailed user manuals with sample case studies and step-by-step modeling techniques and solutions
- 80 detailed example models

Multinomial Lattice SLS Solver

- Solves Multiple Types of Real Options, Exotic Options, Financial Options, Employee Stock Options
 - fully customizable modeling tool, with the ability to enter in your own options equations
- Trinomial Lattices
 - for solving mean-reverting options and as a comparison tool for binomial lattices
- Quadranomial Lattices
 - great for solving jump-diffusion options
- Pentanomial Lattices
 - used for solving rainbow compound options

Exotic Options Calculator

- Solves Multiple Types of Real Options, Exotic Options, Financial Options, Employee Stock Options
- Over 300+ Models and Option Types Solved
 - all types of closed-form models
 - all types of lattice models
- Advanced Analytical Models
 - all types of volatility computations
 - state-pricing models, analytical methods, variance reduction, American approximation models, options valuation via simulation techniques, and much more!
- Options-related Models
 - all types of bond-options and convertible warrants and other options-related models

Excel Functions

- Fully Functional in Excel
 - use SLS functions exactly the same way you would regular Excel functions
- Fully Compatible with Risk Simulator
 - you can run Monte Carlo risk simulation on your option models
 - you can link to and from other existing Excel models
 - other advanced analytics like optimization, stochastic forecasting and VBA macros are all compatible
- Changing Volatility Models with Nonrecombining Lattices

Lattice Maker for Excel

- Works with Excel
 - lattices will be created inside Excel worksheets
- Fully Compatible with Risk Simulator
 - you can run Monte Carlo risk simulation on your option models
 - you can link to and from other existing Excel models
 - other advanced analytics like optimization, stochastic forecasting and VBA macros are all compatible
- Fully Visible Equations!
 - the generated lattices will be a live model with links and equations inside Excel that are completely visible... great as a learning tool on options modeling

Single Asset and Single Phase SLS

Solves Multiple Types of Real Options, Exotic Options, Financial Options, and Employee Stock Options

real options such as options to abandon, barrier, choose, contract, expand, switch, wait and defer, and any user-specific customizable real options, with the ability to mix and match options (mutually exclusive and nested options)

financial options include all types of warrants, convertibles, and structured financial vehicles for American, European, Bermudan and Asian options, as well as any make-your-own options

employee stock options such as with vesting, forfeitures, suboptimal exercise multiples, performance-based shares (external market and internal corporate), and make-your-own custom options

you can create your own option models using predefined equations or your own equations!

runs binomial lattices

Completely Customizable Modeling

a 1000-step binomial lattice can be computed in a few seconds (something that if done manually will take hundreds of years on a computer!)

capable of running multiple thousands of lattice steps very quickly

Super Speed Computations and Algorithms

models from Black-Scholes-Merton to other advanced closed-form American models are all available

Closed-form Model Benchmarks

your customized options' binomial lattices are now available to be viewed in an Excel worksheet

Audit Sheet Lattices

used in the FAS 123R released in 2004 by FASB!

Used by the U.S. Financial Accounting Standards Board!

Multiple Asset and Multiple Phase SLS

Solves Multiple Types of Real Options, Exotic Options, Financial Options, Employee Stock Options

real options such as sequential compound options, phased stage-gate options, and multiple asset options, with the combinations of options to abandon, barrier, choose, contract, expand, switch, wait and defer, and any user-specific customizable real options, with the ability to mix and match options (mutually exclusive and nested options)

financial options include all types of mixed multiple-asset and benchmark options, warrants, convertibles, and structured financial vehicles for American, European, Bermudan and Asian options, as well as any make-your-own options

capable of solving countless types of options and is fully customizable, and works with the single asset SLS and multinomial lattice SLS solvers

Runs Customizable Binomial Lattices with Closed-Form Model Benchmarks