

I-PLIB

THE **IASON** SOLUTION FOR THE PRICING OF FINANCIAL INSTRUMENTS

Iason Pricing Library is the library developed by **iason** for the pricing of financial instruments.

The solution supports **Risk Management** professionals in calculating prices and sensitivities based on current market data in accordance with IFRS9 international principles.

Furthermore, thanks to the possibility of customizing and/or applying adjustments based on the trader/risk manager's views on market data, it is a useful tool for carrying out **Stress Test** exercises, **scenario analysis** and portfolio **what-if** analysis



ESSENTIAL SERVICES FOR
FINANCIAL INSTITUTIONS



LOOKING FOR SOMETHING INNOVATIVE?

i-PLib allows you to calculate the fair value and sensitivities of a wide range of financial products listed on regulated markets and OTC on Interest Rates, Credit and Inflation – as well as other asset classes being added – under current and forward market conditions.



Benefits

- ✓ Multiple areas of application including:
 - **Fair value** and **IFRS9** calculation
 - **Stress Test** exercises
 - **Scenario Analysis**
 - **Portfolio Analysis**
- ✓ **Compatibility** with the most important **data providers** (Bloomberg, Refinitiv, etc.)
- ✓ Constant **updating** of **methodologies** and **models**
- ✓ **Transparency** and **reproducibility** thanks to detailed documentation on the implemented methodology



Service

- **Optimization of costs and implementation times** thanks to the **SaaS** mode
- Service **personalization**
- **Specialized support**



Key Features

Risk-neutral pricing

Calculation of the no-arbitrage price of forwards, futures, swaps, repos, bonds and options on Interest Rates, Credit and Inflation based on current market conditions

Scenario generation

Possibility to define alternative price scenarios based on the use of market variables (e.g., discount curves, forwarding curves, credit curves, inflation curves, volatility surfaces, etc.) customizable according to the user's needs.



CONTACT US FOR A FREE DEMO

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 **iason**

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Company Profile

iason is an international consulting firm that supports Financial Institutions in the field of **Risk Management**.

iason combines in-depth knowledge of the reference sector with specific expertise in the traditional areas of **Credit Risk**, **Market Risk** (Trading Book), **Liquidity** and **Rate Risk** (Banking Book), and in the more innovative areas of **ESG** and **FinTech**.

iason also provides solutions and specialized consulting for **strategic planning**, **ALM**, and **process optimization** for valuation, monitoring, and credit disbursement.

