CURVE ENGINE

ABSTRACT

Systems and methods for pricing financial instruments include constructing, via at least one computing device comprising one or more processors executing computer-executable instructions stored in memory, a virtual financial complex network comprising one or more interrelated financial markets. Market color data related to at least one of the financial markets is then blended with price data to determine blended pricing information. This blended pricing information is then used to define an objective function that when solved, via an optimization model, determines a minimum market price for each financial instrument across the one or more financial markets.

Fig. 1