Bloomberg Markets

CHEAT SHEET

Fixed-Income Derivatives

SWPM <Go>
lets you create, value and save custom interest rate swaps. You can perform risk and horizon analysis on each leg of the swap and for the entire deal.

WS <Go>
lets you monitor worldwide interest rate swap rates for multiple maturities in various currencies. Click on the Historical Page tab for historical swap rate data.

SSRC <Go>
enables you to monitor on one screen the deposit rates, swap rates, forward rate agreements, swaption volatilities and cap and floor volatilities for one of six countries or the euro zone.

IRSM <Go>
displays a menu of functions for analyzing interest rate derivatives.

BTMM <Go>
lets you monitor key interest and swap rates for various countries.

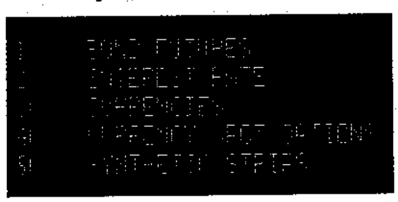
IYC <Go>
provides a menu of functions for analyzing yield curves.

OV <Go>
enables you to value options on a selected futures contract based on your own assumptions.

FWCV <Go>
enables you to project forward rates for government, fair market and interest rate swap curves. FWCV also lets you create your own benchmarks for comparison.

MCA <Go>
lets you compare up to four different yield curves, including government, corporate, fair market and swap curves.

CTM <Go>
enables you to search for futures



contracts without knowing where the contract is traded.

WBF <Go>
lets you view worldwide price and yield changes for active bond futures.

WIR <Go>
lets you monitor worldwide price or yield changes for active interest rate futures.

CECO <Go>
enables you to create a customized calendar of upcoming economic events that might influence interest rate movements.

FYH <Go>
enables you to calculate the number of futures contracts required to hedge a selected bond.

USSW <Go>
lets you monitor U.S. swap spreads, short-term lending rates and prices of bond futures.

TNI DRV BON <Go>
displays headlines of news stories related to fixed-income derivatives.

CDSW <Go>
enables you to create and value credit default swaps based on your own assumptions.

CDSD <Go>
lets you set up credit default swap spread curves.

BCCF <Go>
lets you create, save and value interest rate caps, floors and collars.

OTM <Go>
lists futures contracts for which options are available.

OVSW <Go>
lets you create, save and value swaptions using different term-structure models.

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