CHEAT SHEET

# Risk Management

**FWCV <Go>**
lets you analyze projected forward rates for interest rate swap curves and government, corporate and municipal fair market curves.

**CORR <Go>**
enables you to determine whether up to 10 securities, interest rates, currencies and indexes move inversely or in tandem with each other. With CORR, you can create and store up to 20 correlation matrices that you can use to identify positive and negative correlations.

**HIVG <Go>**
graphs historical implied volatilities and prices or yields for a selected security.

**PGR <Go>**
uses graduated-risk-assessment-for-debt-evaluation analysis to determine the interest rate exposure of a selected portfolio or macro.

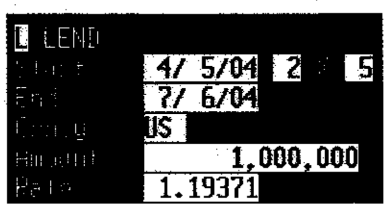
**CIX <Go>**
lets you create custom indexes that you can analyze on the Bloomberg Professional service like other indexes or securities.

**HG4 <Go>**
calculates the number of securities to be bought or sold to hedge a position in a selected bond or swap and help you limit your interest rate exposure.

**SWPM <Go>**
lets you create and analyze custom interest rate swaps.

**BCCF <Go>**
enables you to create and value custom interest rate caps, floors and collars.

**BCFR <Go>**
lets you create custom forward rate agreements. BCFR also helps




you determine the rate at which an FRA should trade given current market conditions.

**HVT <Go>**
displays historical price or yield volatilities for a selected security.

**FXC <Go>**
provides a monitor of spot or forward exchange rates for key global currencies.

**VOL <Go>**
lets you compare historical money market, currency and security volatilities with implied volatilities for a selected country. VOL also lets you create a table of volatility correlations between two countries.

**EDSF <Go>**
monitors and calculates effective yields for synthetic forward rate agreements constructed from strips of Eurodollar futures contracts.

**PVAR <Go>**
determines the maximum potential loss on a security or a group of securities from a selected portfolio or macro for a time period and a degree of confidence that you specify.

**BTMM <Go>**
provides a monitor of major interest rates, bond prices and economic releases for a selected country.

**PRSK <Go>**
generates a report forecasting the profit or loss for a selected portfolio or macro based on your interest rate, volatility and foreign exchange rate assumptions.

**IRSM <Go>**
displays a menu of functions for the analysis of interest rate swaps and derivatives.

**IYC <Go>**
displays a menu of current and historical international yield curve functions.

Compiled by MARY K. WOOD
mwood@bloomberg.net