Bloomberg Markets

CHEAT SHEET

Swaps

SWPM <Go>
lets you create, value and update interest rate swaps and derivatives. You can also perform risk and horizon analyses for each leg of a swap or for the entire deal.

SWDF <Go>
lets you create customized default swap curves with up to four different rate contributors for many different currencies.

SWYV <Go>
lets you set volatility curve defaults for use in interest-rate-swap-analysis functions and save default settings for cap/floor/collar securities.

IYCS <Go>
displays a matrix of swap curve yield spreads based on a maturity range that you enter.

CDSW <Go>
enables you to create, value and update credit default swaps for the issuer of a selected corporate bond.

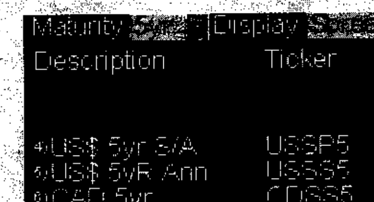
IRSB <Go>
displays a menu of international interest rate swap monitors.

IRSM <Go>
displays a menu of interest rate swap and derivative functions.

BBAM <Go>
provides information on the London interbank offered rate from the British Bankers' Association.

NI SWAPS <Go>
displays the latest swaps market news headlines.

WS <Go>
takes you to the World Swap Matrix function, which displays



a monitor of current and historical interest rate swap rates and spreads from around the world.

NI SWAPSCOL <Go>
displays the latest headlines for the Swaps Focus Column.

NI DRV <Go>
displays the latest derivatives market news headlines.

SWPR <Go>
displays the Swap Portfolio Report Set-up function, which enables you to value swaps within your portfolio. You can create and save up to five report formats.

BCCF <Go>
lets you create and value interest rate caps, floors and collars. You can also send them to other Bloomberg users.

OVSW <Go>
lets you value options on interest rate swaps based on parameters that you define.

ASW <Go>
calculates a bond's swap spread to Libor based on pricing and swap rates that you set.

FRD <Go>
calculates spot and forward exchange rates for a pair of currencies you select.

FWCV <Go>
enables you to analyze forward rates for fair market curves, interest rate swap curves and government curves for three future dates.

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

USSW <Go>
monitors current U.S. dollar swap and swaption rates.

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