

THE GLOBAL PRODUCT CERTIFICATION PROGRAM

CERT <GO> GET THE BEST OUT OF BLOOMBERG

F301: Advanced Swaps and FI Derivatives

OBJECTIVE

Leverage Bloomberg's live market data and analytics to identify trading opportunities, and value derivatives that may hedge your market exposure so that you can meet all of your objectives.

IRSM

Use IRSM to display a menu of monitors, yield curves, calculators and the portfolio applications that you insure that the interest rate derivative you have selected fits your needs.

USSW

Make the most timely and well informed business decisions by leveraging Bloomberg's Swap Monitor to track Swap Rates, US Government Benchmark, US agencies, and the intraday widening and tightening of spreads between each.

FWCV

Gain insight into what is priced into the market going forward. Forward curve analysis provides a look at implied future market rates today, as well as, the forward rates used to value your swaps so that you can determine the most appropriate time to enter into a swap agreement.

SWPM

Create, value, and save interest rate swaps and derivative securities so that you can determine the appropriateness of an interest rate swap by performing risk and horizon analyses, and evaluating the cashflows.

SWPL

Model swap agreement with more complex structures, such as callable swaps and swaps with custom payments. SWPL will give you the ability to enter in your own parameters to value, save, and recall a swap agreement so that you insure the structure will meet your objectives.

BCCF

Use BCCF to create and value interest rate caps, floors, and collars so that you can hedge your exposure to floating rates, insure that the cost structure fits your parameters.

OVSW

Value swaptions that will give you the option to enter into a specific swap agreement over a specified period of time, locking in a swap rate today. Model and save the swaption so that you insure that it meets your needs, and is fairly valued.

PRTU

Use PRTU to create and display a list of portfolios so that you can mark-to-market all of you interest rate derivatives and meet reporting requirements.

SWPR

Use SWPR to set up and store up to five report formats that display relevant structural, pricing, and risk characteristic on a portfolio of swaps, and other derivatives, so you can make better assessments about the performance and risk of your portfolio. Resulting reports display critical details of the individual derivatives in the portfolio as well as summary information about the entire portfolio, including total market value.

BLP

Bloomberg Launchpad is a customisable, dynamic user interface, which takes existing Bloomberg Professional service functions and allows them to exist on your computer desktop. Bloomberg Launchpad builds an interactive workstation driven by the Bloomberg Professional service's data, news and analytics, so that you can monitor the information that you need, when you need to see it, in order to maximize your returns, profits, and efficiently meet all of your objectives.



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