

Bloomberg

Interest Rate Swaps & Swaptions



Press <HELP> once from any function for more information.

Press  after each command to run the function

* Denotes a single-security function

** Denotes a multiple-security function

News

- TOP** Find top BLOOMBERG NEWS® headlines
- TNI** Create and save custom news searches
- NI SWAPS** Find news on the Interest Rate Swap Market
- NI SWAPSCOL** Find headlines for the Swaps Focus Column
- NI DRV** Find headlines for Derivatives

Menus & Defaults

- IRSM** Access the interest rate swaps main menu
- SWDF** Set interest rate swap curve contributor defaults
- IRSB** Monitor global interest rate swap rates

Economic News

- WECO** Access a world economic calendar menu
- ECST** Find world economic statistics
- NI EII** Find economic instant insights
- FED** Display a calendar of Federal Reserve and other economic releases
- FOMC** Find FOMC announcements

Broad Market Perspectives

- USSW** Monitor fixed income market levels
- SSRC** Monitor Swap Rates, Forward Rate Agreements, Swaption & Cap/Floor volatilities, and more
- BTMM** Monitor U.S. Treasuries and money markets
- TTKL** View TulletPrebon market data
- MRKT** Locate contributor pages
- WEI** Monitor world equity indices
- WB** Monitor world bond markets

Interest Rate Swap Valuation

- SWPM** Create/manage and store, mark-to-market and various other interest rate swaps
- SNRA / SNCF** Price structured products; for example, range accrual notes
- YCRV** Perform yield curve analysis
- FWCV** Analyze projected forward rates
- FWCM** Display a matrix of forward swap rates and spreads
- SA** Access a Euro strip analysis menu
- FRD** Calculate spot/forward exchange rates
- XFWC** Multiple forward rates calculator

Interest Rate Option Valuation

- SWPM** Create/manage and store, mark-to-market options on interest rate swaps
- VCUB** Create a volatility cube

Essentials

- BLP** Start Bloomberg Launchpad
- MSGM** Access a menu of message functions
- BU** Access a menu of Bloomberg training resources
- PDF** Set personal defaults
- BBXL** Learn about Bloomberg calculations in Excel