

Bloomberg

Credit Default Swaps



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 and Research

- TOP BON** View top bond headlines
- NI CDRV** Find news on credit derivatives
- N** Access the main BLOOMBERG NEWS® menu
- AV** Search for multimedia broadcasts
- LIVE** Access live audio/video broadcasts
- NRC** Filter news stories by language or source
- PANL** Create custom scrolling news searches

Contributors

- MRKT** Access a menu of pricing contributors by market sector.
- MSTT** Access the Morgan Stanley DJ CDX North America menu
- REDL** Access RED data from Markit Group Limited

Pricing and Defaults

- CDS** Set CDS spread curve defaults
- CDSI** Display CDS index products
- *ALLQ** Monitor fixed income pricing by contributor
- *GP** Graph historical closing prices for a security
- G** Access multiple security relative charts
- CIX** Create/graph custom index expressions

Calculators

- SWDF** Set interest rate swap curve contributor defaults
- CDSW** Create and value single name and index credit default swaps
- CDSN** Create and value Nth to default swaps
- CDSM** Value single tranche basket default swaps
- /ALLNEW** Find saved credit default swaps for all tickers
- <CORP>**

Yield and Fair Market Curves

- CURV** Analyze fair market curves
- YCRV** Perform yield curve analysis
- FWCV** Analyze projected forward rates

Broad Market Perspectives

- WCDS** Monitor global CDS pricing
- WB** Monitor world bond markets
- WEI** Monitor world equity indices

Ratings and Spreads

- RATD** Access ratings scales and definitions
- CSDR** Access sovereign debt ratings
- RATC** Generate custom ratings searches
- *BQ** Display composite overview of key price/trade ratios
- *RVS** Graph a bond's relative value vs the swap curve
- *RV** Graph historical spread to interpolated points on the Treasury curve

Company Specific Functions

- *DES** Display fundamental background and financial information
- *ISSD** Analyze an issuer's financial data and operations
- *FA** Research financial analysis statements, key ratios, and valuation measures
- *COMP** Graph returns compared to benchmark indices/industries
- *DDIS** Analyze a company's debt maturity profile
- *AZS** Generate bankruptcy probability models

Correlations

- VOL** Analyze historical/implied volatilities and interest rates
- CORR** Create correlation matrices
- *HRA** Analyze relative/linear regression
- MRA** Create multiple regression matrices

Essentials

- BU** Access a menu of Bloomberg training resources
- BLP** Start Bloomberg Launchpad
- PDF** Set personal defaults