

Bloomberg FIXED INCOME - Derivatives



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Interest Rates

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IYC <Go>	Monitor benchmark and swap curves
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FWCV <Go>	Analyze projected forward rates
MCA <Go>	Compare implied forward rates and spread movements
SWYV <Go>	Customize historical and implied volatilities

Valuation

{ticker symbol, coupon, maturity}<Go> -or- {identifier}<Go>	Access a security in order to value it
RVS <Go>	Track a bond's spread to the underlying swap curve
ASW <Go>	Calculate the value of a bond through the interest rate swap market
CDSW <Go>	Create, store, and value credit default swaps
OV <Go>	Price an OTC bond option using a variety of models
OTCT <Go>	Value a series of OTC bond options
SWHZ <Go>	Perform 'What-if?' analysis on a swap
SWPM <Go>	Create, value, and update interest rate swaps and derivatives

Hedging

/ALL Corp <Go>	Access an interest rate derivative you have created
FYH <Go>	Calculate the number of futures to hedge a position
HGS <Go>	Hedge a primary swap or bond
HG4 <Go>	Determine the number of bonds to hedge a swap position

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Derivative Calculators

- BCCF <Go>** Create and value interest rate caps, floors, and collars.
- OVSF <Go>** Value options on interest rate swaps given a variety of customizable assumptions

Portfolio Analysis

- UPD <Go>** Access a portfolio that you have created
- PRPT <Go>** Create reports for portfolios
- PSA <Go>** Check your portfolio's reaction to yield curve scenarios
- PVAR <Go>** Measure the potential loss of securities
- SWPR <Go>** Value your swaps portfolio and determine its grid point deltas
- OPSF <Go>** Run scenarios on bonds, OTC, and exchange options