Bloomberg

Interest Rate Swaps, Swaptions & Structured Notes

Press enter after each command to run the function

* Denotes a single-security function
** Denotes a multiple-security function

News and Research

**TOP** Display top BLOOMBERG NEWS® stories
NSE News search engine
**READ** View Bloomberg's most read news
**NI SWAPS** Interest Rate Swap News
**NI SWAPSCOL** Interest Rate Swaps Focus Column
**NI STN** Structured Notes news
**NI EII** Find economic instant insights
**WECO** Access a world economic calendar menu
**ECST** Find world economic statistics
**FCW** Financial conditions watch
**ESNP** Find global economic statistics summaries

The Fed

**FED** Federal Reserve portal
**FFIP** Display implied FED funds rate probability
**FEDL** Display historical Fed Funds Effective rate
**FLIQ** Display collateral comprising Repo agreements

Rates, Forecasts, Inflation

**ECB** European Central Bank menu
**BYFC** Interest rates yield forecasts
**ILBE** Display fastest and slowest rates of inflation
**ILBI** Find and analyze inflation indices
**SLIQ** Display short term borrowing rates
**TLIQ** Display graph of debt securities

Broad Markets

**USSW** Monitor various economic data
**BBTI** Electronic trading for IRS
**SSRC** Monitor Swap Rates, Forward Rate Agreements, Swaption & Cap/Floor volatilities, and more
**IRSB** Monitor global interest rate swap rates
**ILBM** Monitor inflation swaps prices
**ISDA** Display ISDA fixes for Interest Rate Swaps worldwide
**WB** Display/analyze/compare bond data
**WS** Monitor world interet rate swap matrices

Calculators

**SWPM** Create/manage and store, mark-to-market options on interest rate swaps
**SWPM-ASW** Perform asset-swap valuation on corporate bonds
**HG IRS** Hedge your bond with an interest rate swap
**HG FYH** Hedge your bond/swap with weighted bond futures
**VOLM** Calculate interest rate volatility
**XFWC** Multiple forward rates calculator

Other Tools

**YCRV** Perform yield curve analysis
**FWCM** Matrix of forward swap rates and spreads
**FWCV** Analyze historical & custom forward rates
**HSA** Display historical spread analysis
**SA** Access a Euro strip analysis menu
**FRD** Calculate spot/forward exchange rates
**XIRS** Portfolio Interest Rate Swap Monitor
**IRDL** Display interest rate swaps
**NSV** ATM normal swaption volatility data

Structured Notes

**STNT** Structured products main menu
**SND** Structured products definitions
**SWPM-YAF** Price and analyze Floating Range Accrual notes
**SWPM** Create/manage and store, mark-to-market options on interest rate swaps
**YASN** Price a selected structured note
**SRCH** Search tool for Structured Notes

Menus & Defaults

**IRSM** Access the fixed income derivatives menu
**WWCC** View the worldwide credit crunch menu
**SWDF** Set interest rate swap curve contributor defaults
**IRDD** Displays interest rate swap descriptions
**SWIL** Display/update inflation swap curves/CPI values
**ET** Electronic Trading main menu

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