

Curve Building Coverage

General Curve Building

- Overnight curve
- IBOR curve
- Tenor adjusted IBOR curve

Currency Related

- Currency adjusted IBOR curve
- CTD (Cheapest to Deliver) curve
- Add cross-currency basis
 - FX forwards and points
 - Fix-float NDS (non deliverable swaps)
 - Float-float basis swaps

Bond Curves

- Fixed rate bond curve
- Municipal bond curve (SIFMA)
- Japanese govt bond curve

Utilities

- Curve extension
- Curve extrapolation
- Add forward or spot spread(s) to a base curve (market scenario)
- Rebase a curve for a forward data (forward scenario)

Credit Related

- Hazard rate curve

Volatility Curves

- Volatility bootstrapping (caps/floors)

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