

## Equity Coverage

### Equity Derivatives

- Forwards and futures
- Swaps, swaptions
- Employee Stock Option (ESO)
- Warrants – various structures
- Total return swaps

### Convertible Bonds

- Coupon step-up / down / rollercoaster
- Amortizing / accreting
- Implied spread/volatility

### Options - Exotic and Vanilla

- Asian
- Average strike
- Double average
- Forward start
- Chooser
- Compound
- Lookback
- Power & quotient
- Quanto
- Spread
- Barriers:
  - Single & double
- Binary:
  - Single barrier
  - Digital
  - Binary spread
- Multi-asset:
  - Baskets
  - Cliquets
  - Napoleon

### Option Styles

- American
- Bermudan
- European

### Equity Volatility Derivatives

- Variance swap
  - Conditional
  - Corridor
  - Capped / floored
- Volatility swap
- Variance option

### Models & Methods

- Local Volatility
- Stochastic Volatility
  - SABR
  - Heston
- Black-Scholes
- Binomial
- Monte Carlo

### Models - Calibration

- Hull-White short rate (1-factor)

### Utilities

- Implied calculations
  - Volatility, strike, rates, etc.
  - Goal seek on any parameter
- Greeks and risk sensitivities
- Cash flow functions outputting implied rates, projected cashflows
- Dividend to yield conversion
- Ability to
  - Implement single rates or curves
  - Take in discrete dividends or yield
- Graph the volatility surface (smile, skew)

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