

Interest Rate Coverage

Money Market Instruments

- Interest at maturity
- Discount securities

Futures & Forwards

- Forward Rate Agreement (FRAs)
- In-arrears futures (overnight)
- In-advance futures (IBOR)
- Interest rate futures options

Interest Rate Notes

- Floored/capped floating rate notes (FRNs)
- Callable/puttable floored/capped floaters
- Callable/puttable inverse floaters

Structured Interest Rate Notes

- Vanilla and user defined
- Callable and puttable
- Amortizing / accreting
- Range accruals
- Inverse floaters
- Capped floaters
- Flexible FRNs

Caps / Floors

- Vanilla
- Averaging
- Digital
- Constant maturity spread option
- Constant maturity
- User-defined

Swaps & Swaptions

- Vanilla / amortizing
- Tenor basis
- IMM
- Percentage of IBOR
- Floored/capped swap
- Averaging
- Brazilian
- In-arrears
- Compounded
- Zero coupon
- Municipal / tax exempt
- User-defined

Other Swaps & Swaptions

- Asset swap
- Cash settled swaption with forward premium
- Credit contingent swaption
- Trigger (knock-out) swap
- CMS/CMT (constant maturity index/treasury)
- Range accrual CMS/CMT (constant maturity index/treasury)
- Range accrual
- Cancellable
- Cancellable range accrual
- Cancellable floored/capped
- Cancellable inverse
- Mid-curve swaption

Option Styles

- American
- Bermudan
- European

Curve Related

- Overnight curve
- IBOR curve
- Tenor adjusted IBOR curve
- CTD (Cheapest to Deliver) curve
- Market scenario curve
- Forward scenario curve
- Curve extension
- Curve extrapolation
- Volatility bootstrapping (caps/floors)

Models & Methods

- Black-Scholes
- Shifted-Lognormal
- Normal
- CEV (Constant elasticity of variance)
- Binomial tree
- Monte Carlo

Models - Calibration

- Black-Karasinski short rate (1-factor)
- Hull-White short rate (1-factor)
- Hull-White short rate (2-factor)
- SABR
- LMM

Utilities

- Par swap analysis
- Cash flow functions outputting implied rates, projected cashflows
- Greeks and risk sensitivities
- Implied volatility (swaption, caps/floors)
- Credit Value Adjustment (CVA)
- Credit Exposure
- Market scenario curve
- Forward scenario curve

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