

**FIXED INCOME**

Extended Fixed Income coverage – includes government debt (by country), government and corporate bonds, callable bonds, swaps and swaptions, range accruals, and inverse floaters.

FIXED INCOME SECURITIES AND DERIVATIVES	
<ul style="list-style-type: none"> <li>• Money market instruments                             <ul style="list-style-type: none"> <li>◦ Discount securities</li> <li>◦ Interest at maturity</li> <li>◦ Forward rate agreements</li> </ul> </li> <li>• Non-callable bond coverage (fixed rate)                             <ul style="list-style-type: none"> <li>◦ Coupon Step-up / down / rollercoaster</li> <li>◦ Amortizing / accreting</li> <li>◦ Compounding or averaging</li> <li>◦ In-arrears</li> </ul> </li> <li>• Callable / Puttable Bonds                             <ul style="list-style-type: none"> <li>◦ Yield to worst</li> <li>◦ Calculate call or put option price</li> </ul> </li> <li>• Convertible bonds                             <ul style="list-style-type: none"> <li>◦ Coupon step-up / down / rollercoaster</li> <li>◦ Amortizing / accreting</li> </ul> </li> <li>• Bond forwards, futures &amp; options</li> <li>• Cheapest-to-Deliver (CTD) Bond</li> <li>• Treasury Lock</li> </ul>	<ul style="list-style-type: none"> <li>• CMS Structures                             <ul style="list-style-type: none"> <li>◦ Vanilla and user-defined swaps and bonds</li> <li>◦ Amortizing / accreting</li> <li>◦ Range Accrual Note (call/put)</li> </ul> </li> <li>• Structured notes                             <ul style="list-style-type: none"> <li>◦ Vanilla and user defined</li> <li>◦ Callable and puttable</li> <li>◦ Amortizing / accreting</li> <li>◦ Range accruals</li> <li>◦ Inverse floaters</li> <li>◦ Capped floaters</li> <li>◦ Flexible FRNs</li> </ul> </li> <li>• Inflation instruments                             <ul style="list-style-type: none"> <li>◦ Bonds (generic and jurisdictional specific)</li> <li>◦ Swaps</li> </ul> </li> <li>• Jurisdictional specific bonds                             <ul style="list-style-type: none"> <li>◦ Fixed or floating structures</li> <li>◦ 35 countries</li> </ul> </li> </ul>
UNDERLYING BONDS SUPPORTED	CAPS & FLOORS
<ul style="list-style-type: none"> <li>• Vanilla and user-defined</li> <li>• Amortizing / accreting</li> </ul>	<ul style="list-style-type: none"> <li>• Vanilla</li> <li>• Averaging</li> <li>• Digital</li> <li>• User-defined</li> </ul>
MORTGAGE-BACKED SECURITIES	
<ul style="list-style-type: none"> <li>• IO / PO Bonds</li> <li>• PAC &amp; TAC bonds</li> <li>• Companion PACs / TACs</li> </ul>	<ul style="list-style-type: none"> <li>• Accrual / Sequential bonds</li> <li>• Fixed rate pass-throughs</li> </ul>
OTHER FIXED INCOME	
<ul style="list-style-type: none"> <li>• Swaps                             <ul style="list-style-type: none"> <li>◦ Vanilla / amortizing</li> <li>◦ Percentage of LIBOR</li> <li>◦ In-arrears swaps</li> <li>◦ OIS / EONIA swaps</li> <li>◦ Municipal / tax exempt</li> </ul> </li> </ul>	<ul style="list-style-type: none"> <li>• Asset swaps                             <ul style="list-style-type: none"> <li>◦ Vanilla / Cross currency</li> </ul> </li> <li>• Trigger swaps                             <ul style="list-style-type: none"> <li>◦ Permanent or periodic</li> </ul> </li> <li>• Credit Contingent Interest Rate Swap</li> </ul>
MODELS & METHODS	
<ul style="list-style-type: none"> <li>• Hull-White short rate (1-factor)</li> </ul>	<ul style="list-style-type: none"> <li>• Black-Karasinski short rate (1-factor)</li> </ul>
UTILITIES	
<ul style="list-style-type: none"> <li>• Cash flow calculations</li> <li>• Conversion factors</li> <li>• Yield to maturity</li> <li>• Volatility bootstrapping (caps / floors)</li> </ul>	<ul style="list-style-type: none"> <li>• Risk calculations</li> <li>• Discount margin</li> <li>• Credit Exposure</li> <li>• Credit Value Adjustment</li> </ul>



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