

# INTEREST RATE

<b>INTEREST RATE DERIVATIVES</b>	
<ul style="list-style-type: none"> <li>• Cross currency swaps, swaptions</li> <li>• Quanto swaps &amp; swaptions</li> <li>• Trigger (knock-out) swaps</li> </ul>	
<b>SWAPS &amp; SWAPTIONS</b>	
<ul style="list-style-type: none"> <li>• Vanilla / amortizing</li> <li>• Percentage of LIBOR</li> <li>• In-arrears</li> </ul>	<ul style="list-style-type: none"> <li>• OIS / EONIA</li> <li>• Basis</li> <li>• Zero coupon</li> </ul>
<b>CAPS / FLOORS</b>	
<ul style="list-style-type: none"> <li>• Vanilla</li> <li>• Averaging</li> <li>• Digital</li> </ul>	<ul style="list-style-type: none"> <li>• User-defined</li> </ul>
<b>OPTION STYLES</b>	
<ul style="list-style-type: none"> <li>• American</li> <li>• Bermudan</li> </ul>	<ul style="list-style-type: none"> <li>• European</li> </ul>
<b>MODELS</b>	
<ul style="list-style-type: none"> <li>• Hull-White short rate (2-factor)</li> </ul>	<ul style="list-style-type: none"> <li>• SABR</li> </ul>
<b>UTILITIES</b>	
<ul style="list-style-type: none"> <li>• Volatility bootstrapping</li> <li>• Credit Value Adjustment (CVA)</li> </ul>	<ul style="list-style-type: none"> <li>• Credit Exposure</li> </ul>



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