

INTEREST RATE DERIVATIVES

- Cross currency swaps, swaptions
- Quanto swaps & swaptions
- Trigger (knock-out) swaps

SWAPS & SWAPTIONS

- Vanilla / amortizing
- Percentage of LIBOR
- In-arrears
- Cancellable
- OIS / EONIA
- Basis
- Zero coupon

CAPS / FLOORS

- Vanilla
- Averaging
- Digital
- User-defined

OPTION STYLES

- American
- Bermudan
- European

MODELS

- Hull-White short rate (2-factor)
- SABR

UTILITIES

- Volatility bootstrapping
- Credit Value Adjustment (CVA)
- Credit Exposure



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