

CBA Global Markets Research

Zac Kienzle*

May 13, 2025

Abstract

This is a \LaTeX writeup of my progression through a preponderance of alternative hedging strategies

*Bay Farm Capital; Email: zac.kienzle@gmail.com

Contents

1	Interest Rate Derivatives	1
1.1	Black-Scholes Derivation	2

List of Tables

List of Algorithms

1 Interest Rate Derivatives

1.1 Black-Scholes Derivation