

Treasury and Forex Risk Management

A Workshop

Program Content

Treasury Instruments & market structure

- ▲ Money Market
- ▲ Government bond market
- ▲ Corporate Bond market

Bond mathematics

- ▲ Pricing convention
- ▲ Current Yield and YTM
- ▲ Duration
- ▲ Modified duration and PV01
- ▲ Convexity

Fixed Income – Trading strategies

- ▲ Bar-bell strategy
- ▲ Spread strategies
- ▲ Curve flatteners/steepeners
- ▲ Rolling down the yield curve

Fixed Income Risk Management – Derivatives and Portfolio management

- ▲ Duration Management
- ▲ Interest Rate Forwards and Futures
- ▲ Interest Rate Options
- ▲ Interest Rate Swaps



Program Content (Cont'd)

Currency Markets – Spot and Forwards

- ▲ Foreign Exchange market
- ▲ Cross currency rates
- ▲ Factors affecting foreign exchange rates
- ▲ FX Swaps

Currency Futures and Options

- ▲ Specification of futures contracts
- ▲ Margin requirements for futures
- ▲ Trading strategies
- ▲ Introduction to currency options
- ▲ Factors affecting value of options

Currency Options – Trading strategies

- ▲ Basic trading strategies
- ▲ Combination and spread trading strategies
- ▲ Option Greeks

Currency swaps

- ▲ Understanding Swaps
- ▲ Types of swaps – POS and COS
- ▲ Factors affecting valuation of swaps



Who should attend?

This program is ideal for

- ▲ Fixed Income and forex dealers and analysts from
 - Investment Bankers, Banks, Financial Institutions, Broking Houses, Mutual Funds, Financial Advisors,
- ▲ Bond Traders, Wealth Managers
- ▲ Financial Planners and Consultants

Programme Details

The program includes:

- ▲ Two day workshop
- ▲ Course material
- ▲ Networking opportunities throughout the workshop
- ▲ Lunch and refreshments
- ▲ Provision of laptops to work during the workshop