

Interest Rate Futures

A Workshop

Programme Content

Important concepts in Fixed Income Markets

- ▲ YTM
- ▲ Duration
- ▲ Convexity
- ▲ DVO1
- ▲ Zero Curve
- ▲ Swap Curve
- ▲ Par Yield
- ▲ Par Coupon
- ▲ Forward Rates

Interest Rate Futures

- ▲ Standard Contract structure and their uses from International products.
- ▲ Proposed Interest Rate Futures Contract Structure and how they differ from international offerings.
- ▲ Potential quotes for such products and their uses in finance.

Interest Rate Futures for Hedging, Speculating, Arbitraging.

Hedging using sensitivity adjustments

Fair price for Interest Rate Futures

Who should attend?

- ▲ CFOs
- ▲ Corporate Treasury Managers
- ▲ Fixed Income Analysts
- ▲ Academicians
- ▲ Risk Professionals from Banks, insurance companies and mutual funds associated with formulating Risk Management Policy.

Programme Details

The programme includes:

- ▲ One day workshop
- ▲ Networking opportunities throughout the workshop
- ▲ Lunch and refreshments