

# **Trading and Risk Management Strategies for Treasury Products**

## A Workshop

### **Programme Content**

#### **Treasury Markets and Instruments**

- Money market
- Government Security markets
- Foreign Exchange market

#### **Macroeconomic analysis for Treasury markets**

- Inflation and inflationary expectations
- Growth rate and expected growth rates
- Liquidity adjustment facility

#### **Monetary and fiscal policies**

#### **Fixed Income Mathematics**

- Time Value of Money
- Bond yield
- Yield to maturity
- Zero-coupon yield
- Duration
- Convexity
- Valuation of fixed income securities

#### **Market Structure**

- Types of markets
- Participants
- Trading process – Treasury setup
- Clearing and settlement
- Pricing conventions

## Programme Content (Cont'd)

### **Trading Strategies**

- The Barbell Strategy
- Rich-Cheap Analytics
- Curve flatteners/steepners
- Rolling Down the Yield curve analytics
- Spread Analytics

### **Fixed Income Over-the-Counter Derivatives**

- Interest rate swaps
- Forward Rate agreement
- Interest rate options
- Swaptions

### **Exchange Traded Interest Rate Derivatives**

- Futures contracts
- Fixed Income derivatives
- Interest rate swaptions and forward swaps
- Cross currency swaps

### **Treasury Risk Management**

#### **Types of risks**

- Interest rate
- Yield curve
- Call and prepayment risk
- Credit risk
- Liquidity risk
- Event risk

#### **Risk management Strategies**

## **Who should attend?**

- Treasury Managers
- Bankers
- Fund Managers
- Bond Traders
- Financial Planners
- Wealth Managers
- Companies into Fixed Income Market Research
- CEOs, CFOs, Business Heads
- Risk Managers, Treasury Managers, Bankers
- Fund Managers, Bond Traders, Financial Planners, Analysts, Financial Consultants Bankers

## **Programme Details**

### **The programme includes:**

- 2 day workshop
- Detailed course material
- Networking opportunities throughout the workshop
- Lunch and refreshments
- Provision of laptops to work during the workshop