

Treasury Products and Risk Management

A Workshop

Programme Content

Overview of treasury products and market segments

- ▲ Money Market
- ▲ Government Securities Market
- ▲ Corporate Bonds Market

Clearing/Settlement of Cash segments of the market

- ▲ Functioning of the market
- ▲ Clearing and settlement mechanisms
- ▲ Trading and pricing conventions

Pricing of instruments & Bond mathematics

- ▲ Pricing of Money Market instruments
- ▲ Pricing of Bond securities
- ▲ Measuring interest rate risk
- ▲ Duration, Modified duration and Convexity
- ▲ Application of bond mathematics

Trading Strategies for different Interest Rate views

- ▲ Duration management strategies
- ▲ Bar-Bell Strategy
- ▲ Spread Strategies
- ▲ Curve Flatteners / Steepeners

Trading Game

Understanding inherent risks in treasury products

- ▲ Different risks involved
- ▲ Quantifying the risks and estimating VaR

Interest Rate Forward and Futures

- ▲ Understanding the product and working
- ▲ Pricing of FRA and IRF
- ▲ Use for trading and hedging

Programme Content (Cont'd)

Interest Rate Swaps

- ▲ Understanding the product and working
- ▲ Pricing of Swaps
- ▲ Use for trading and hedging
- ▲ Understanding OIS market and trading mechanism
- ▲ Currency Swaps

Interest Rate Options

- ▲ Understanding the product
- ▲ Understanding Caps and Floors
- ▲ Use for trading and hedging

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, Financial Planners and Consultants

Programme Details

The programme includes:

- ▲ Two day workshop
- ▲ Book on Fixed Income Securities
- ▲ Provision of laptops to work on during the workshop
- ▲ Networking opportunities throughout the workshop
- ▲ Lunch and refreshments