



INTEREST RATE MANAGEMENT (BASIC)

Common interest rate instruments in the context of corporate treasury management



Date & time

October 22, 2018
09:00 am to 05:00 pm



Location

Große Gallusstraße 9,
60311 Frankfurt
Germany



Number of participants

limited



Price

800 EUR (+VAT)



Registration

academy@l-p-a.com

Content

The use of derivatives proved especially popular among interest rate management within corporate treasury divisions.

In this seminar we will discuss the basic aspects of interest rate management. You will get an overview of standard instruments in the bond and derivatives market as well as the current market practices.

In order to continue the joint discussions we are happy to invite you to a „get-together“ including dinner at the end of the day.

Main topics

- **Interest conventions and practices:** overview of day counting and roll conventions as well as the quotation of common interest rate indices.
- **Yield curves:** bootstrapping and forward rates, delineation of zero, swap and forward curves.
- **Basic derivatives:** effects as well as opportunities and risk of interest rate derivatives in the current negative interest rate environment.
- **Valuation and sensitivity analysis:** fixed rate bond and payer swap.

Target group

The seminar is primarily designed for professionals and executives working in Treasury, Controlling and Back Office. The content is provided “by experts, for experts”.

Ingo Schiegler



Lucht Probst Associates GmbH
Senior Manager

Specialist for sales & structuring and valuation of financial products