

Bloomberg



Training Program

Interest Rate Derivatives

May 2019

- FRAs, IRS, IR Futures
- Construction of Swap Curves
- Collateralized and non Collateralized Curve
- IR Options : Understanding Volatility

Pricing and Risk :

- IRS
- Forward Swap / Swaption
- Cross Currency Swaps

(Day 3)

Strategies & Risk Management

Strategies:

- Cap/Floor-Zero Cost Collar

Counter Party Risk

- CVA/DVA/FVA
- Credits Support Annex