

UNDERSTANDING INTEREST RATE PRODUCTS AND THEIR USES

“Master the Building Blocks of Interest Rate Markets and Instruments”

Schedule

Venue (InHouse)	Fees
At Your Organization Premises	Ask For The Quotation

► **Available delivery methods:** In-House Training

Introduction

Interest rates lie at the heart of modern financial systems, affecting everything from corporate borrowing to investment decisions and central bank policy. This course equips participants with a clear understanding of the core interest rate products—such as swaps, futures, forwards, and options—and how they are structured, priced, and used in practice. Through a hands-on, example-driven approach, learners will gain essential tools to apply these instruments for hedging, trading, and investment purposes.

Objectives

By the end of this course, participants will be able to:

- Understand how interest rates are determined and quoted
- Recognize the structure and use of key interest rate products
- Differentiate between OTC and exchange-traded instruments
- Analyze hedging and risk management strategies using rate products
- Apply pricing and valuation models for rate derivatives

Why Attend

- Gain a competitive edge by mastering core fixed-income instruments
- Learn how to hedge interest rate exposure in volatile markets
- Understand the pricing, valuation, and strategic use of swaps, futures, and options
- Translate theoretical concepts into real-world decisions in trading and treasury
- Prepare for roles in risk management, trading, or financial analysis

Target Audience

- Treasury and Risk Management Professionals
- Fixed Income Traders and Sales Teams
- Corporate Finance and Treasury Analysts
- Central Bank and Regulatory Staff
- Quantitative and Structuring Analysts
- Asset and Liability Managers

Individual Benefits

- Build a strong foundation in rate-linked financial products
- Gain clarity on complex derivatives in simple, actionable terms
- Understand interest rate drivers and how they impact product pricing
- Boost your confidence in interpreting yield curves, spreads, and risk exposures

Organizational Benefits

- Strengthen internal understanding of interest rate risks and solutions
- Reduce reliance on external advice for hedging and treasury operations
- Foster more informed pricing, product development, and risk decisions
- Equip teams to manage interest rate exposures in volatile market conditions

Instructional Methodology

- Interactive lectures with visual aids and market case studies
- Step-by-step walkthroughs of product mechanics and uses
- Hands-on pricing demonstrations using Excel and simplified models
- Group discussions and scenario-based learning
- Real-time yield curve and swap spread analysis

Course Outline

DETAILED 5-DAY COURSE OUTLINE (Customizable) Training Hours: 07:30 AM – 03:30 PM Daily Format: 3–4 Modules | Coffee breaks: 09:30 & 11:15 | Lunch Buffet: 01:00 – 02:00

Day 1: Foundations of Interest Rate Markets

- Module 1 (07:30 – 09:30): Understanding Interest Rates – Concepts, Types, and Curves
- Module 2 (09:45 – 11:15): Money Market Instruments – Deposits, Bills, and Benchmarks
- Module 3 (11:30 – 01:00): Yield Curves and Interest Rate Expectations

Day 2: Interest Rate Futures & Forward Instruments

- Module 4 (07:30 – 09:30): Futures Contracts on Interest Rates – Mechanics and Uses
- Module 5 (09:45 – 11:15): Forward Rate Agreements (FRAs) – Applications and Pricing
- Module 6 (11:30 – 01:00): Basis Risk, Arbitrage, and Trading Strategies

Day 3: Interest Rate Swaps – Pricing and Application

- Module 7 (07:30 – 09:30): Interest Rate Swaps – Structures, Payoffs, and Use Cases
- Module 8 (09:45 – 11:15): Pricing and Valuation of Fixed vs Floating Instruments
- Module 9 (11:30 – 01:00): Case Study – Hedging with Interest Rate Swaps

Day 4: Options on Interest Rates & Advanced Strategies

- Module 10 (07:30 – 09:30): Caps, Floors, and Collars – Designing Protection
- Module 11 (09:45 – 11:15): Swaptions – Strategic Applications in Treasury and Trading
- Module 12 (11:30 – 01:00): Interest Rate Volatility and Scenario Planning

Day 5: Integration, Risk Management, and Review

- Module 13 (07:30 – 09:30): Measuring and Managing Interest Rate Risk (DV01, Duration, VaR)
- Module 14 (09:45 – 11:15): Creating Hedging Portfolios with Derivatives
- Module 15 (11:30 – 01:00): Final Exercise: Building a Rate Risk Mitigation Strategy + Certification Ceremony

Certification

Participants will receive a Certificate of Completion titled: “Understanding Interest Rate Products and Their Uses”, validating their grasp of fixed income and rate-linked instruments.

Why Choose MAWA Events

- **Global Expertise:** More than 17 years of experience in professional training and consulting.
- **Industry-Leading Faculty:** Courses delivered by seasoned professionals with hands-on experience.
- **Practical Insights:** Learn to turn theory into actionable strategies for real-world business impact.
- **Client-Focused Solutions:** Customized programs designed to achieve your organisation’s unique goals.

In-House / Customized Training

Interested in running this course for your team?

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