



IN TOUCH

Capital Markets

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For Brokers, Dealers and Market Makers: *Optimizing trading strategies for your clients needs and making prices around market events.*

Futures and Swaps: An in-depth discussion of Futures and Swaps. We cover the pricing of Futures and their Fair Value calculation and their imbedded properties. After an in-depth discussion of STIR's we then concentrate on the Swap market and it's properties.

Options: understanding the basic of options and how different strategies can be used to generate profits from different strategies while limiting losses. We then spend time on the sensitivity of option price with respect to time and volatility to better understand the Greeks: Delta, Gamma, Theta, Kappa.

Market Drivers: Understanding the different market drivers in the Fixed Income Market and how to trade around them to generate revenues. These include Central Bank announcements, Primary markets, Bond indexes and extensions, Mortgage Bonds and Convexity, and Exotic hedging.

**** **NEW PRODUCT: Individual one hour courses on understanding:**

- **The Repo Market, their implications and terminologies**
- **The Cash Government Bond Market, their implications and terminologies**
- **The Swaps Market, their implications and terminologies**
- **The Bond Futures and Options markets, their implications and terminologies**