lpa : academy

making your points

Product Seminar Interest Rate Management

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Product Seminar Interest Rate Management.

In connection with the financing of your clients, after deciding on the type and duration of the core funding, the question of hedging interest rate risks and the optimization of interest costs will be raised.
Based on the basis seminar Interest Rate Management, interest rate strategies will be worked out between the poles of hedging and optimizing for various objectives and market expectations on both seminar days. This will increase the complexity of the presented strategies step by step. The actual selection of the products will be adjusted depending on the respective market situation.

Seminar Content:

We will cover the following topics:

- Structuring and design of products
- Breaking down the products into their basic components
- Interplay between product design and structuring on the one hand, and client needs, expectations and market situation on the other hand.
- Reward and risk profile of the respective products

The topics will be depicted and accompanied by numerous exercises – particularly with the help of the software system Captano.

The seminar will be held in the form of interactive lectures, which are accompanied by intense exercise periods.

Target Audience:

Employees from the areas of sales and trading, corporate client service and back office

Our Strengths:

- **Many years of experience in practical seminars**
- **Completely practice-oriented**
- **Computer-assisted approach**
- **Detailed seminar documents**

Seminar Dates:

Duration: 2 days
Participants: up to 12 employees
Location: premises of LPA in Frankfurt
Trainer: LPA consultant
Costs: € 1,495.-(non-clients of LPA)
€ 795,-(clients of LPA)

Registration and Information:

By phone: +49 (0) 69 / 97 14 85 – 0
By e-mail: registration@l-p-a.com

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Seminar Schedule.

Day 1:

9.00 a.m. Welcome!

- Words of welcome by the trainer
- Distribution of seminar materials
- Objective of the seminar
- Introduction of seminar participants and their expectations
- Revision of interest theory

10.00 a.m. Libor Factor

- Product Description
- Product Variants (Cross Currency, Quanto, shifted interest rate determination)
- Rewards and Risks for Client

11.00 a.m. Coffee and Tea Break

11.30 a.m. Participation Interest Rate Swap

- Product Description
- Product Variants (Bonus Participation IRS, Participation IRS with Maximum Rate Adjustment)
- Rewards and Risks for Client

1.00 p.m. Lunch Break

2.00 p.m. Interest Rate Swap with Participation

- Product Description
- Product Variants (Bonus IRS with Participation, IRS with Participation and FX Barrier)
- Rewards and Risks for Client

3.30 p.m. Coffee and Tea Break

4.00 p.m.

- Product Description
- Rewards and Risks for Client

6.00 p.m. End of First Day

Day 2:

9.00 a.m. Revision of previous day's topics by seminar participants

10. a.m. Hedging Products

- Assignment of the previously featured products
- Additional products (IRS with a Bonus Rate, Liborfactor with Deferred Subsidised Cap, Liborfactor with Deferred Fixed Rate)

11.30 a.m. Coffee and Tea Break

12:00 p.m. Optimization Products

- Assignment of previously featured products
- Additions (CMS Difference Swap, Memory IRS, Callable Mamory IRS, Digital Memory IRS)

1.30 p.m. Lunch Break

2.30 p.m. Hybrid Products

- Assignment of previously featured products
- Additions (IRS with Contingent Spread, IRS with Contingent Exchange of Notionals in one or two currencies, IRS with a Bonus Rate and FX Barrier)

4 p.m. Product Presentation for a predetermined client situation by seminar participants

5.30 p.m. Final Discussion

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