



Short Term Interest Rate Futures - Online

This module explores short-term non-government denominated interest rate futures. Specifically, characteristics of short-term interest rate futures, quoting conventions, how futures are listed, applications of short-term interest rate futures, uses for short-term interest rate futures contracts, basis risk, strips, and the role of Eurodollar futures in pricing other products.

This course replicates the content from lesson 3 of Forwards and Futures - Online

This is an asynchronous eLearning course that can be accessed 24/7 from any internet enabled computer. Subscription period for this course is 90 days.

Targeted Audience

Traders, sales professionals, back office professionals, financial analysts, cash/money managers, auditors, compliance professionals, financial and bank officers, accountants and regulators.

Advance Preparation

No advance preparation required.

Prerequisites

Derivative Instruments or equivalent level of knowledge

Learning Objectives

Students will be able to:

- . Identify short-term interest rate future specifications.
- . Recognize the different applications of short-term interest rate futures.
- . Describe what basis risk is and how it is determined.

. Recognize how strips are used to create synthetic futures rates and to price other derivative products.

Follow-Up Courses

Introduction to Forwards and Futures - Online

Forward Rate Agreements (FRAs) - Online

Note and Bond Futures - Online

Stock Index Futures- Online

Risks of Forwards and Futures - Online

Level: Intermediate

CPE Credits: 1

Instructional Method: Self-Study

Detailed Outline

Short Term Interest Rate Futures

Topics covered include:

- . Characteristics of short-term interest rate futures
- . Quoting conventions: forward rate agreements vs. short-term interest rate futures
- . How futures are listed
- . Applications of short-term interest rate futures
- . Role of Eurodollar futures in pricing other products

Duration: 1 hour

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