

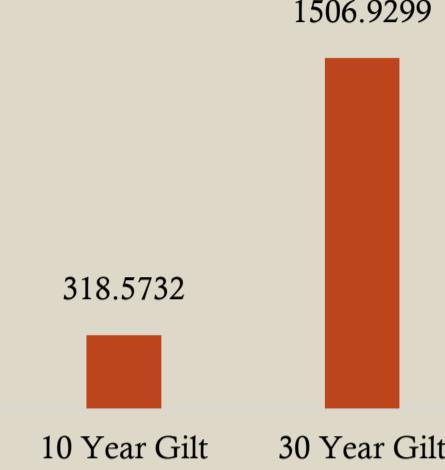
# Measuring and Communicating Interest Rate Risk : DV01 & Convexity in UK Bond Markets

Presented By: Ayan Biswas

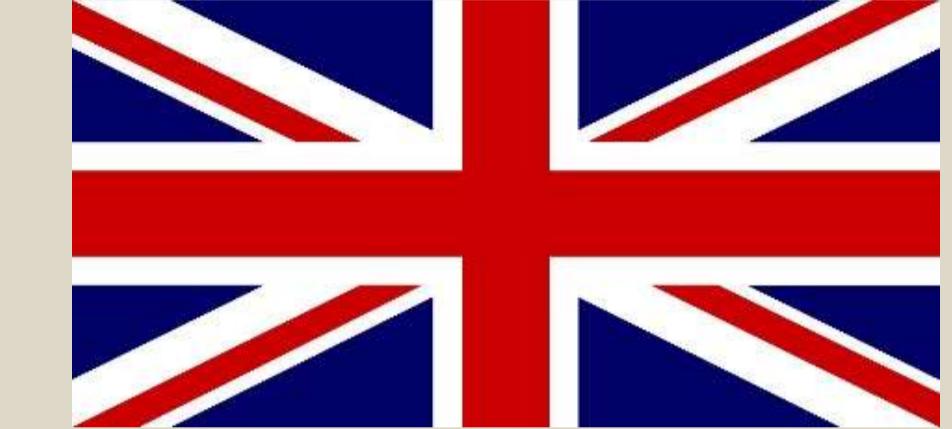
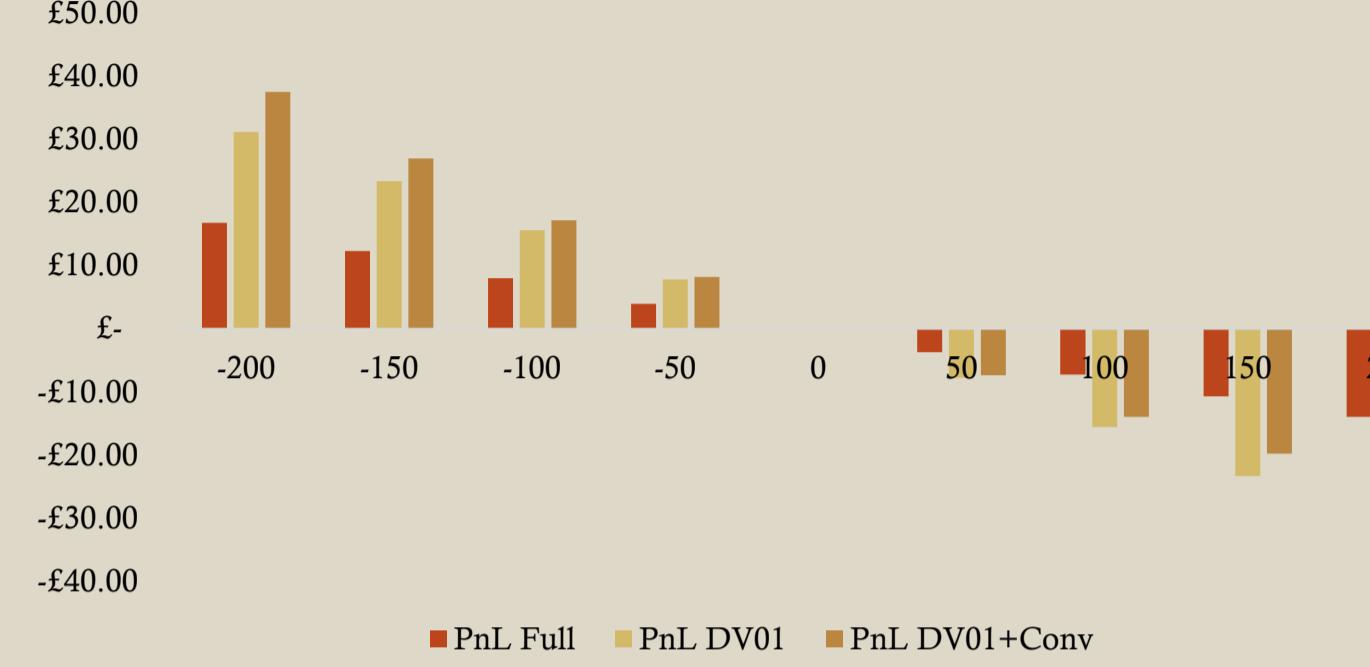
## Duration



## Convexity



## Methodology Difference - 10 Year Gilt

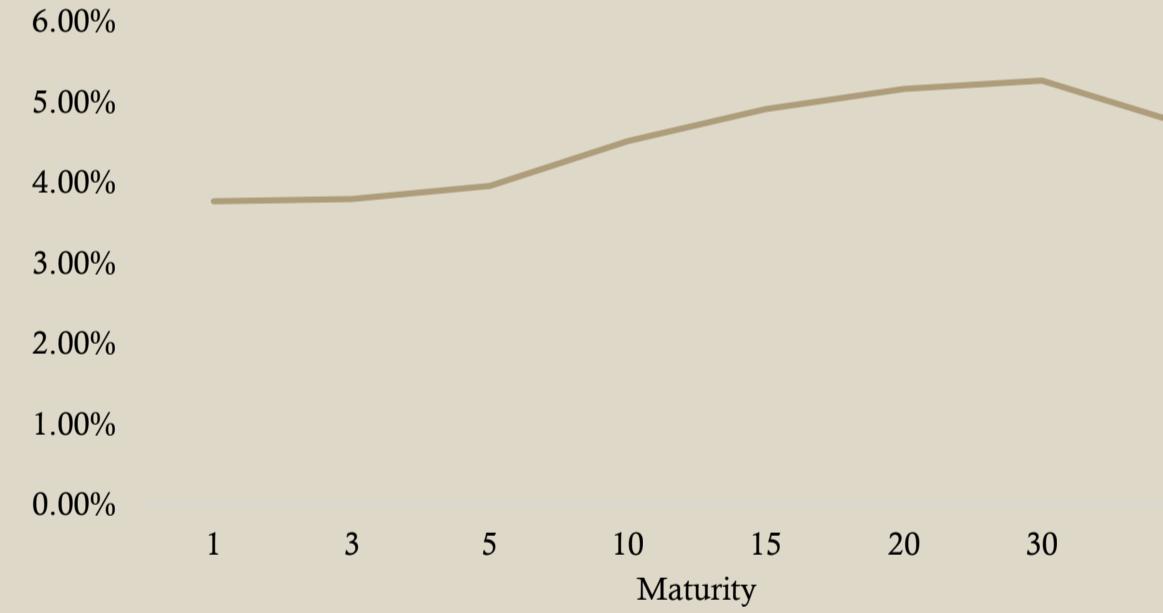


## Bond Maturity (Years)

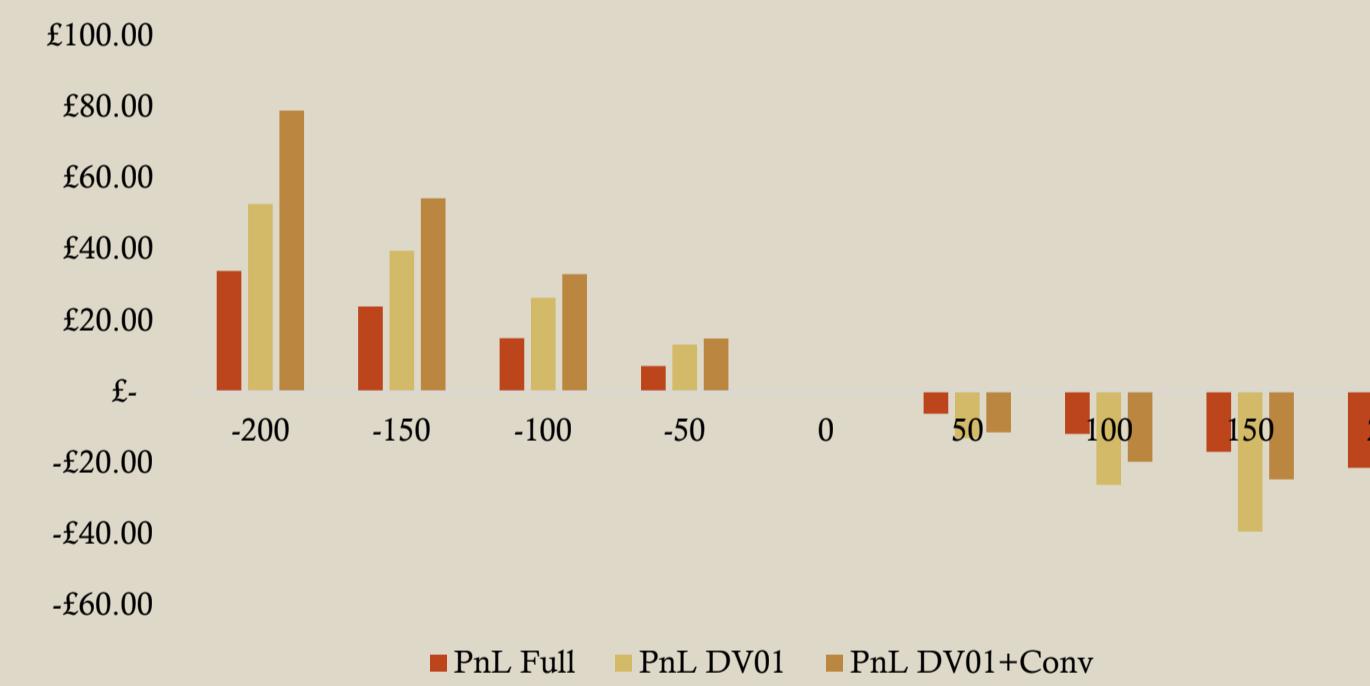
## Yield

1	3.77%
3	3.80%
5	3.96%
10	4.52%
15	4.92%
20	5.16%
30	5.27%
50	4.74%

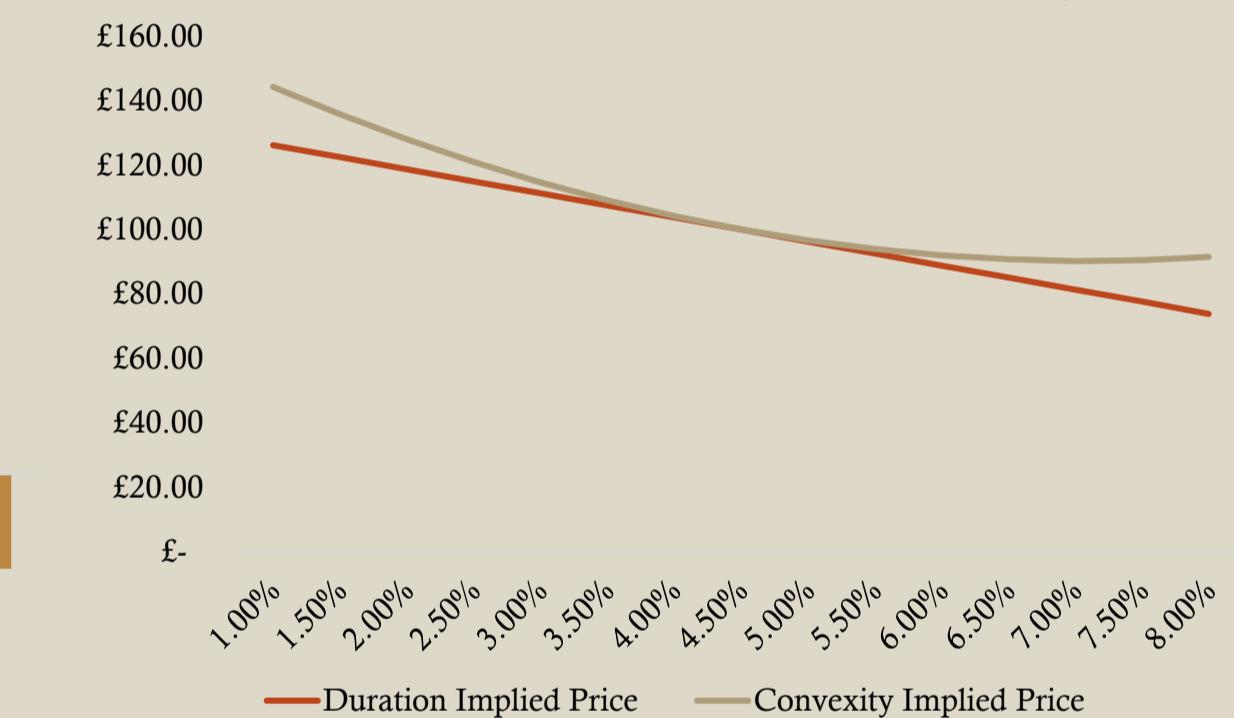
## Yield Curve



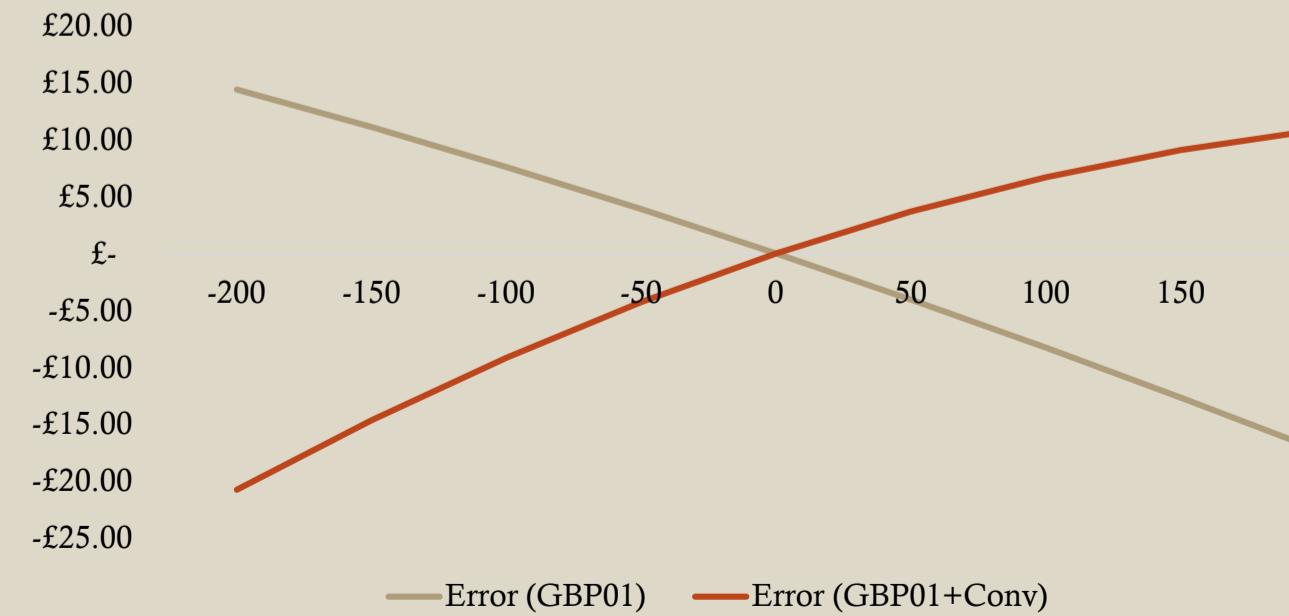
## Methodology Difference - 30 Year Gilt



## 10 Year Gilt Duration vs Convexity



## Error - 10 year Gilt



## Error - 30 Year Gilt



## 30 Year Gilt Duration vs Convexity

