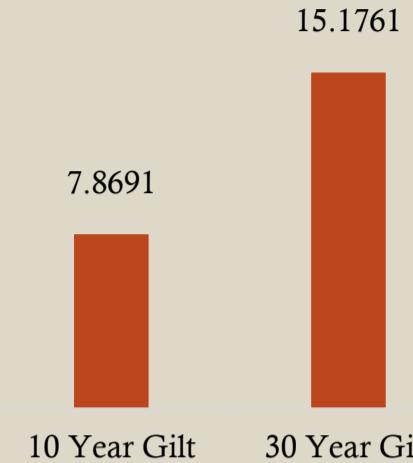


# Measuring and Communicating Interest Rate Risk : DV01 & Convexity in UK Bond Markets

Presented By: Ayan Biswas

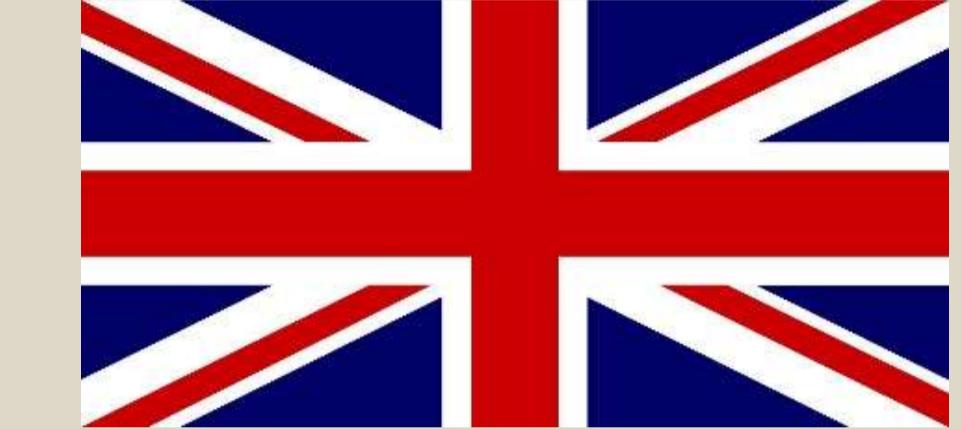
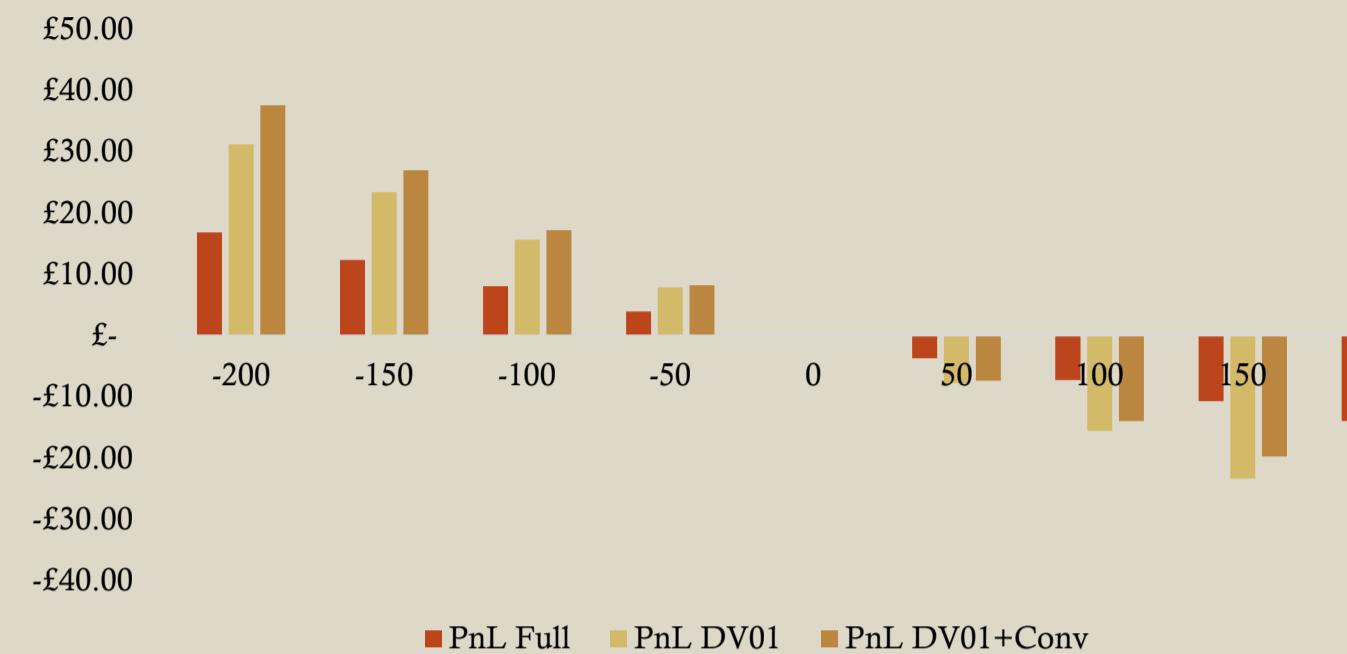
**Duration**



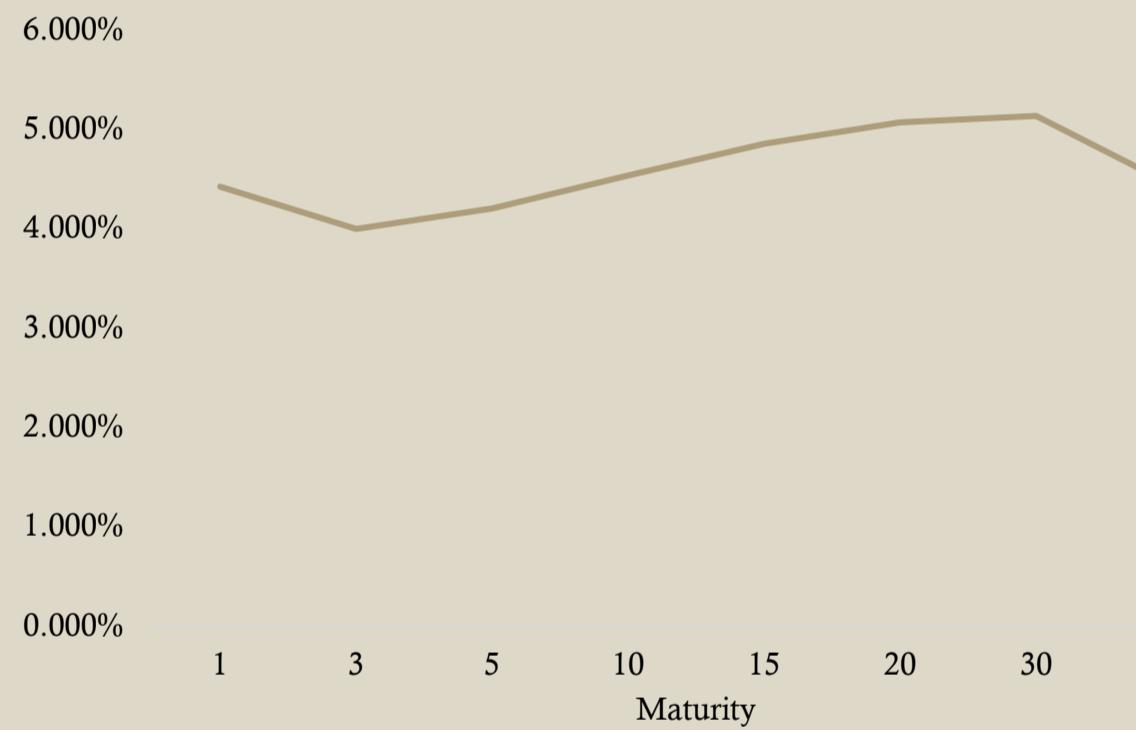
**Convexity**



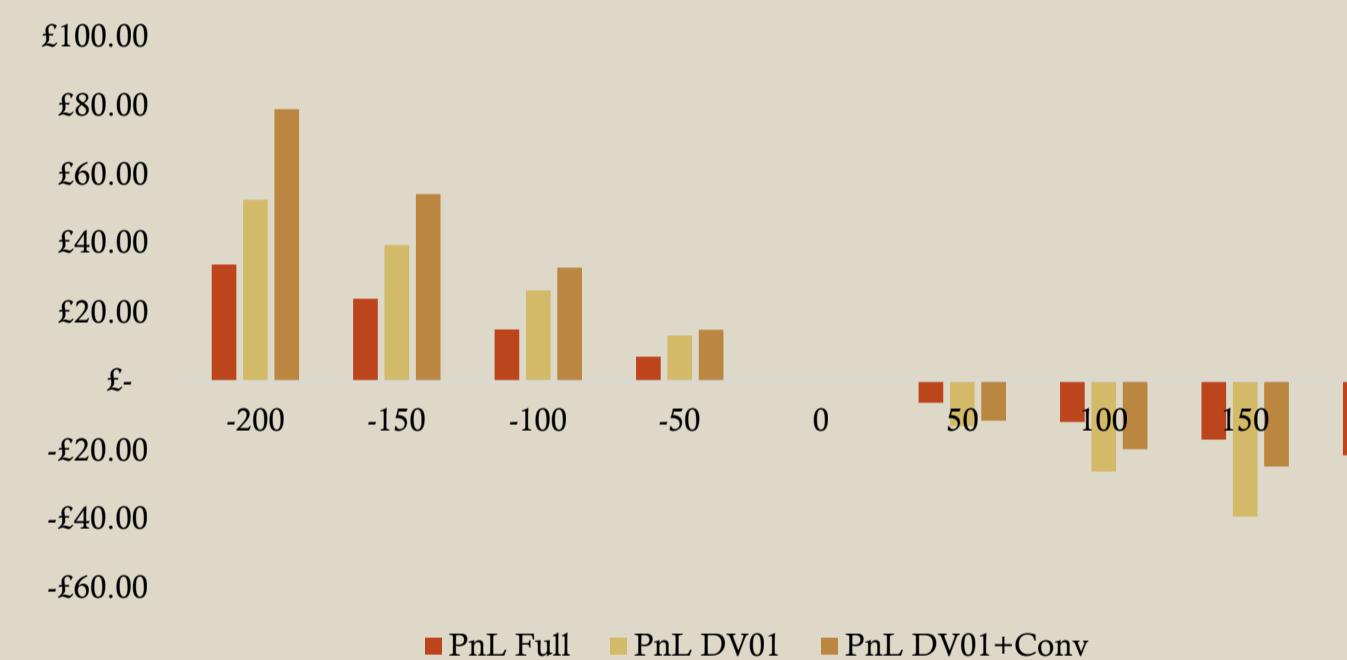
**Methodology Difference - 10 Year Gilt**



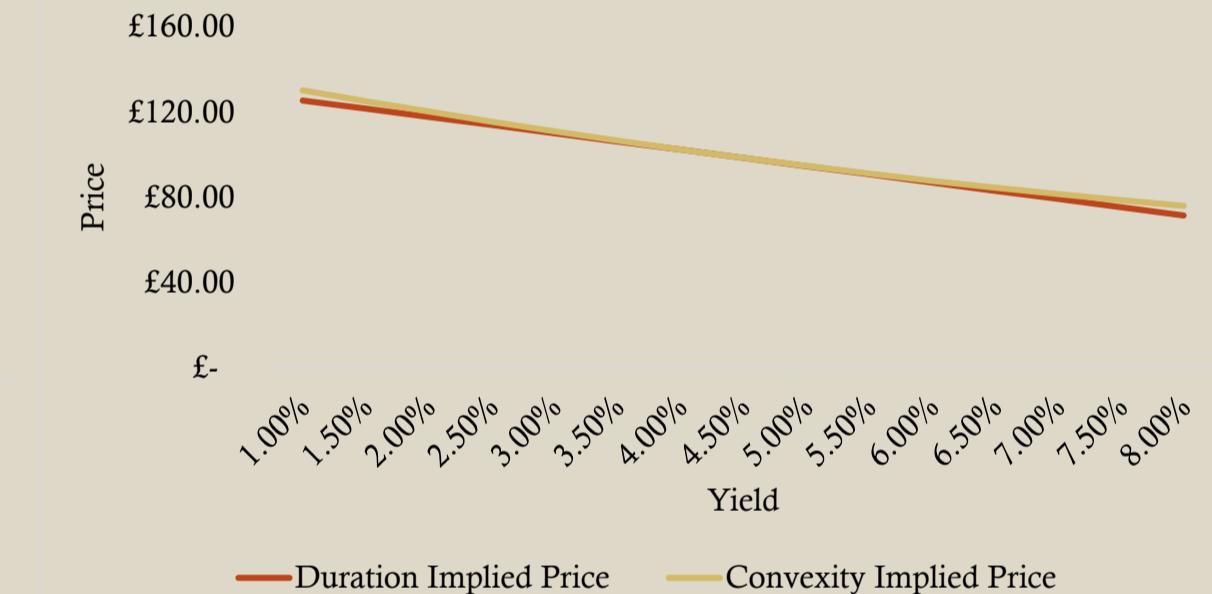
**Yield Curve**



**Methodology Difference - 30 Year Gilt**



**10 Year Duration & Convexity Implied Price**



**Error - 10 year Gilt**



**Error - 30 Year Gilt**



**30 Year Duration & Convexity Implied Price**

