SFI Knowledge Catalyst
Connect with Finance Students

Master's thesis on "An analysis of the Swiss franc interest rate futures market"

Are you looking for a corporate partner for your industry-oriented Master's thesis? The SFI Knowledge Catalyst provides you with the opportunity to write your Master's thesis in collaboration with the Swiss National Bank.

An analysis of the Swiss franc interest rate futures market
What are the characteristics of the Swiss franc futures market?

The thesis project could attempt to tackle the following:

- Description of market characteristics such as yield, liquidity, trading volumes and trading patterns
    - Which contract is most relevant?
    - When are contracts with close-by maturities rolled into more distant contracts?
        - Calculation of a generic futures prices
- Analysis of investment motives and restrictions, for instance, on the basis of a questionnaire sent to a small sample of investors
- Can an arbitrage strategy be conceived between interest rate futures and underlying instruments?
- (Why) do we observe deviations between interest rate expectations based on surveys and expectations based on futures contracts?
- Identification of price drivers (e.g. economic releases, FX basis)

Requirements:

- The thesis requires a solid background in econometrics and a flair for programming (Matlab). Quantitative specialization is of advantage.
- Strong English skills

All open positions can be found at www.sfi.ch/catalyst → current opportunities.

Start date:	Feb / March 2017 (negotiable)
Collaboration:	Master's thesis coaching (no internship will be offered).

Interested?

Please send your motivation letter, CV, and university grades to Ms Désirée Spörndli at ds@sfi.ch

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