

Objective of the Course – Treasury Management Systems (TMS) – Derivatives, Trade Routing Reporting's

Objective of the Course: Completeness, accuracy and timeliness are the three tenets of robust transaction management - and it is in trading systems that they must be unambiguously evident. From deal capture and position management through to transaction processing and settlement, these solutions serve as systems of record and channels of mission critical data to multiple downstream processes.

As a result their accuracy and reliability are paramount; configurations must be accurate, interfaces robust and static data complete. Not only must they be stable, however, they must also be agile enough to incorporate new functionality demanded by market developments and regulatory requirements. Implementing and maintaining systems to these high standards requires knowledge, process and pedigree. Treasury Consulting LLP provides 100% Practical Trainings covering all aspects of Treasury Management Systems (TMS)

❖ Targetted Audience :

- Chief Executive Officers (CEO)
- Chief Financial Officers (CFO)
- Corporate Treasurers
- Corporate Controllers
- Accounting Heads
- Treasury Teams
- Bankers
- Front Desk Traders
- Business Analysts
- Front End Developers
- Proprietary Traders
- Chartered Accountants (CA)
- Cost Accountants
- Master in Business Administration (MBA)

Course Content – Treasury Management Systems (TMS) – Derivatives, Trade Routing Reporting's

❖ Session I: Introduction to Treasury Management Systems (TMS)

- Introduction to Treasury Management Systems (TMS)
- Growing role of TMS in Capital Markets
- Three Pillars of TMS – Front Office, Middle Office, Back Office
- Growing Relevance of Risk Management Office (RO) @ TMS

❖ Session II : Introduction of Treasury Management Systems (TMS) Architecture

- TMS Architecture
- TMS - Front End Architecture
- TMS – Middle End Architecture
- TMS – Back End Architecture
- Assets Classes in TMS

Front End – Front End assuming Bank Treasury , Corporate Treasury, Fixed Income Desk Treasury

Middle End – Front End assuming Bank Treasury , Corporate Treasury, Fixed Income Desk Treasury

Back End – Front End assuming Bank Treasury , Corporate Treasury, Fixed Income Desk Treasury

❖ **Session III : Trade , Settlement - Life Cycle Management**

- Trade Life Cycle Management (TLCM)
- Settlement Life Cycle Management (SLCM)
- Market Operations in TMS
- Trade Validation Procedures in TMS

❖ **Session IV : Assets Classes in Treasury Management Systems (TMS)**

- Short Tenor Assets Classes
- Middle Tenor Assets Classes
- Long Tenor Assets Classes
- Concept of Insertion Window in TMS
- Insertion Window of Short Tenor Assets Classes
- Insertion Window of Middle Tenor Assets Classes
- Insertion Window of Long Tenor Assets Classes

❖ **Session V : Scope of Treasury Management Systems (TMS)**

- Banks
 - Clearing Brokers & CCP
 - Central Banks & Public Agencies
 - Buy Side
 - Sell Side
 - Mid Side
- Energy & Commodities
- Corporates
- Interest Rates Derivatives
- Fixed Income Desks

❖ **Session VI : Treasury Management Systems (TMS) Reporting**

- Derivatives reporting in TMS
- Front End reporting of TMS
- TMS Database Objects

Selection of Derivatives Objects by Participant :-

Deliverable Derivatives Objects:

- Forwards Contracts – Plain Vanilla , Exotic
- Exporters Options Payoffs
 - Range Forwards
 - Seagull
 - Bull Put Spreads
 - Bear Put Spreads
 - Ratio Spreads
 - Ratio Back Spreads
 - Digital Spreads
 - Knock In Knock Out (KIKO)
 - Vertical Spreads
 - Calender Spreads
 - Diagonal Spreads
- Importers Options Payoffs

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- Seagull
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- Diagonal Spreads

Interest Rates Derivatives

- \$ Swaps
- Reverse \$ Swaps
- Libor Swaps
- Basis Swaps
- Amortization Swaps
- Accreting Swaps
- Total Return Swaps (TRS)
- Assets Swaps (AS)
- Quanto Swaps

Exotic Derivatives

Structured Derivatives

❖ **Course Coverage** : Course to get covered using Webinars , Skype Conference Calls , Audio , Video Calls. Sessions are highly interactive and participants are most welcome to ask any questions during the Course.

❖ **Course Duration** : Course duration is 30 Hrs + 1 Hrs of Complimentary Skype Call which to be taken within 3 Months of completion of the Course. Pls note that 30 Hrs Course is not including any of the Derivatives Contracts as Participants needs to choose amongst Derivatives Contracts which are having respective charges.

❖ **Course Material**

- Course Presentations – 100% interactive, Screenshots , Examples
- International Bank Research Reports
- Live Corporate Case Studies
- Excel Solvers

Course is 100% Practical , Software Oriented in nature. We would be doing the Course using Course Presentation , International Bank Research Reports , Live Corporate Case Studies , Excel Solvers , Live Financial Terminals – Thomson Reuters, Bloomberg, MT4 (Meta Trader 4)