

**The objective of the Course – Fixed Income & Credit Derivatives - Advanced Series**

**The objective of the Course:** The objective of the Course is to to bring the perspective of Fixed Income & Fixed Income Derivatives for Corporates, Banks, Non-Banking Financial Corporations (NBFC), Chartered Accountants Firms, Cost Accountants (CMA), Company Secretaries (CS), Master in Business Administration (MBA) and respective fraternity.

❖ **Targetted Audience :**

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

**Course Content – Fixed Income & Credit Derivatives - Advanced Series**❖ **Session I: Fixed Income - Annuities Modelling (Without Growth)**

- Present Value Modelling
- Future Value Modelling
- Amortization Modelling
- Capital Recovery Factor (CRF) Modelling

❖ **Session II: Fixed Income – Annuities Modelling (With Growth)**

- Present Value Modelling
- Future Value Modelling
- Amortization Modelling
- Capital Recovery Factor (CRF) Modelling

❖ **Session III: Converts Analytics**

- Security Settled Converts
- Cash Settled Converts
- Rainbow Converts
- Screw Settled Contracts
- Reset, Refic Converts

❖ **Session IV: Hedging of Converts**

- Hedging of Private Converts – Onshore Treasury Markets
- Hedging of Private Converts – Offshore Treasury Markets
- Hedging of Non-Private Converts – Onshore Treasury Markets
- Hedging of Private Converts – Offshore Treasury Markets

- Tokyo Cut – Sydney Cut, Luxembourg Cut, Frankfurt Cut, NY Cut

#### ❖ **Session V: Interest Rate Swaps, Swaptions**

- Package of Forwards Contracts
  - Package of Deliverable Forwards Contracts
  - Package of Non-Deliverable Forwards Contracts
- Package of Cash Market instruments
- Fixed Income \$ Swaps
- Fixed Income Rev \$ Swaps
- Fixed Income Total Return Swaps (TRS) Swaps
- Fixed Income Assets Swaps (With CDS)
- Fixed Income Assets Swaps (Without CDS)
- Fixed Income Overnight Index Swaps (OIS) – IBOR Exposures
- Valuation of Swap (Principal of Zero NPV)
- Euro Dollar Certificate of Deposits (CD) Futures

#### ❖ **Session VI: Credit Risk Management**

- Valuation of Credit Default Swaps (CDS)
  - Valuation of Credit Default Swaps (CDS) – Single Trigger
  - Valuation of Credit Default Swaps (CDS) – Multi Trigger
  - Valuation of Credit Default Swaps (CDS) – Single Name
  - Valuation of Credit Default Swaps (CDS) – Multi Name
  - Valuation of Credit Default Swaps (CDS) – Single Basket
  - Valuation of Credit Default Swaps (CDS) – Multi Basket

#### ❖ **Session VII: Euro Dollar CD Futures**

- Introduction to Euro Dollar CD Futures
- Hedging using Euro Dollar CD Futures
- Conversion of Float Liability to Fix Liability using Euro Dollar CD Futures
- Conversion of Fix Liability to Float Liability using Euro Dollar CD Futures
- Introduction to Carry Trades

#### ❖ **Session VIII: Interest Rate Options**

- Put-Call Parity
- Pair Off @ American Options
- Pair Off @ European Options
- Pair Off @ Bermudian Options
  - Interest Rate Floors
  - Interest-Rate Caps
  - Interest Rate Collars (Zero Cost)
  - Interest Rate Collars (Paid Collars)
- Swap Spreads
  - Static Spreads
  - Zero Volatility Spreads (Z Spreads)
  - Options Adjusted Spreads (OAS)

- ❖ **: Live Demonstration of Thomson Reuters, Bloomberg TV, MT4 (Meta Trader 4), MT5 (Meta Trader 5)**

- ❖ **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.
- ❖ **Pricing:** Rs 45,000 (Indian Rupees)
- ❖ **Course Material**
  - Course Presentations – 100% interactive, Screenshots, Examples
  - International Bank Research Reports
  - Live Corporate Case Studies
  - Excel Solvers

The 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 – MT4 (Meta Trader 4)

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## YouTube Channel (Foreign Exchange Maverick Thinkers) -  
<https://www.youtube.com/user/rahulmagan8>

## YouTube Channel (Treasury X) -  
<https://www.youtube.com/channel/UChS6wQzyZdO2bHd5w3SOrQg>

## YouTube Channel (Impetus X) -  
<https://www.youtube.com/channel/UC3bPXxADBssdFMwlkphLFFQ/featured>

## Vimeo Video Channel - <https://vimeo.com/rahulmagan>