

MAS 610 - Treasury Management Systems (TMS) – Buffet Module Special

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 Pte Ltd** 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) – Buffet Module Special**❖ 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 TMS Architecture

- TMS – Version 14
- 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)

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

❖ Session IV : Assets Classes in 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

❖ Session VII : Assets Management in TMS

- Bond Trading & Positions
- Positions Trade Report
- Assets Under Management
- Fund Authorization, Associations, Cash Flows
- Money Market Funds
- Creating Fund Strategies
- PV , NAV Calculation
- Net Assets Value (NAV) Analysis
- Investment Performance Analysis (IPA)
- Repo Trading

❖ Session VIII : Contract for Differences (CFD)

- Defining CFD Contract in TMS
- Capturing CFD Contracts in TMS
- Funding CFD Contracts in TMS
- TMS CFD Reset Processes
- TMS CFD Margin Call Processes

❖ Session IX : Credit Valuation Adjustment (CVA)

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- As a Concept
 - Credit Valuation Adjustment (CVA) @ TMS
 - Debit Valuation Adjustment (DVA) @ TMS
 - Bilateral Valuation Adjustment (BVA) @ TMS
 - Counterparty Credit Risk (CCR) @ TMS
- Pricing Sheet
- Trade Blotter

❖ Session X : Zero Yields Curves (ZYC)

- As a Concept
 - Zero Yield Curve (ZYC) @ TMS
 - Generating Zero Coupon Curves @ Offset Values
 - Generating Zero Coupon Curves @ Convexity Adjustments
 - Generating Options Adjusted Spread (OAS) Curves
- Multi Curve Package
- Price Configuration

❖ Session XI : Equity Derivatives in TMS

- Equity Discount & Forecast Curves
- Equity Dividend Curves
- Equity Borrow Curves
- Equity Quotes
- Defining an Equity Index , Volatility Index

❖ Session XII : Exotic , Structure Window in TMS

- Creating Exotic Curves in TMS
- Defining Basis Structure
- Defining Ratchet Structure
- TARN (Target Redemption Note) Structure

❖ Session XIII : Repo Trading

- Repo & Security Lending Overview
- Allocating Trades & Positions
- Capturing Repo Trades
 - Russian Intraday Repo
 - BSB Repo
 - Open Term Repo
 - Continuous Repo
 - DBV Repo
 - GCF Repo
 - Pledge Repo
 - Triparty Repo
 - ZAR Repo
- Security Financing Allocation Trade Life Cycle
- Facility Repo Trades
- Buy Sell Repo Swaps

❖ Session XIV : Money Market

- Money Market Overview

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- Types of Money Markets Contracts
 - Rolling Over Contracts
 - Splitting Contracts
 - Merging Contracts
 - Zero Coupon Call Notice
 - Forward Rate Agreement (FRA) Trades
 - Capturing FRA Trades
 - Intraday Money Market Trades
 - Capturing Money Market Trades
- Valuation of Forward Rate Agreement (FRA)

❖ **Session XV : Fixed Income Trading**

- Defining a Bond
- Fixed Income Trading
 - Market Conventions
 - Convertibles Bonds
 - Credit Events
 - Impairment Bonds
 - Assets Backed Bonds (ABB)
 - When Reissued Bonds
 - Revolver Bonds
 - Re-Issued Bonds
- Bonds Spreads
- Bonds Spreads Adjustments
- Bonds Pricing

❖ **Session XVI : TMS Pricing Environment**

- Defining a Pricing Environment
- Pricer Configuration
 - Discount Curve
 - Volatility Surface
 - FX Curve & FX Surface
 - Commodity Curve
 - Pricer Model Parameters
 - Trade Level Override
 - Linking Pricer Curve with Feeders Curve
 - Market Quotes

❖ **Session XVII : Warrants Pricing – Treasury Management Systems (TMS)**

- Warrants Accounting
- Warrants Configuration
 - Basic Warrants
 - Trading Book
- Warrants Types
 - Callable Bull Bear Contract (CBBC)
 - Currency Warrant
 - Exotic Warrant
 - Index Warrant
 - Installation Warrant
 - Investment Warrant
 - MINI Warrant

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

- Range Forwards
- Seagull
- Bull Put Spreads
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- Ratio Spreads
- Ratio Back Spreads

- Digital Spreads
- Knock In Knock Out (KIKO)
- Vertical Spreads
- Calender Spreads
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- 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 100 Hrs + 2 Hrs of Complimentary Skype Call which to be taken within 3 Months of completion of the Course. Pls note that 100 Hrs Course is not including any of the Derivatives

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- ❖ Contracts as Participants needs to choose amongst Derivatives Contracts which are having respective charges.
- ❖ **Pricing** : Each Module Costing SGD 300/-. Participant can choose any or all 15 Modules which together cost SGD 3760 for Complete Course
- ❖ **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)