

Managing Banks's Traders Books – Traders Perspective (With Accounting)

**TREASURY CONSULTING PTE LTD (A SINGAPOREAN MULTINATIONAL GROUP)
MOVING TOWARDS \$ 10 MILLION CORPORATE VALUATION**

Managing Banks Traders Books – Traders Perspective (With Accounting)

About Treasury Consulting Group: Treasury Consulting Group is a Singaporean Multinational Group having headquartered in Singapore. As a Group we are having Business Interest in 8 Business Verticals, 44 Business Domains. Company is having Offices in both Singapore, India and serving 75+ Global Clients, 100+ Domestic Clients. We are an Intellectual Property Company whereby owned our IP –“ www.fixedincome.global “(World’s First Fixed Income Platform)

Sitting today we are having interest in Trainings, Publications, Digital Marketing, Financial Markets, Information Technology (IT), Accounting, Audits, Corporate Law, Compliance Desk, Valuation Desk, Chief Financial Officer (CFO) Desk, Treasury Consulting Chapters and respective. As a Group we are serving *United States (US), Canadian, Markets, Australia & New Zealand (ANZ), Asia Pacific Financial Markets (Singapore, Hong Kong, Philippines, Malaysia), OPEC Markets (Saudi, Iran, Dubai, Bahrain) and Indian Markets.*

Treasury Consulting Group is a Cash Rich Group Whereby Surplus Cash invested with 7 out of Top 10 Mutual Funds in India and Singaporean Entity investing Surplus Cash with G7 Banks. Group is investing Surplus Cash in all Fixed Income Instruments like Structured Products, Equity Mutual Funds, Debt Mutual Funds, Duration Mutual Funds, CD, CP and respective Products. As a Corporate we are Banking with G7 Banks like DBS Singapore and adding more foreign banks in our panel. Sitting today we are acting as a Cash Rich entity, 0% Debt, 0% Funding from VC/PE and we would continue to maintain this status till 2023.

In April'18 Treasury Consulting LLP (India) – Indian Subsidiary Awarded amongst Top 50 Internationally Growing Companies in India by IE20, London Partners.

Treasury Consulting Pte Ltd would be adding International Subsidiaries like Dubai (2019), Australia (2020), Mauritius (2021) and Luxembourg (2022)

Objective of the Course – Managing Banks Traders Books – Traders Perspective

Objective of the Course: This Course is designed for Traders working in Banks whereby they are taking several positions in a day covering variety of exposures like Spot Positions, Cash Spots, Tom Spots, Deliverable Forwards, Non-Deliverable Forwards (NDF), Non-Deliverable Options (NDO), Non-Deliverable Swaps (NDS), Non-Deliverable Overnight Index Swaps (ND-OIS), IRS Swaps, Forward Rate Agreements (FRA), Swaptions, Crack Spreads, Dark Spreads, LNG Trades. Course is 100% Practical in nature and would be done keeping Banks Positions in Mind whereby we are keeping G7 Banks like Goldman Sachs (GS), Credit Suisse (CS), JPM and respective.

Course would also be covering as how Banks are maintaining Positions Books and trading the same in Interbank Markets using Interbank Limits. Course is exclusively designed for all Bank Traders and those who are working in Banks and would like to be a Bank Trader.

¥ 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)
- Master in Business Administration (MBA)

Course Content – Managing Banks Traders Books – Traders Perspective

**Treasury Consulting Group – A Singaporean Multinational Group (\$ 10 Million Valuation)
An Asia Pacific Trainings, Consulting, Publication, Analytics, FI, Technology Implementation Group**
www.treasuryconsulting.in, www.fixedincome.global

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¥ Module I: - Hedging of Deliverable Forwards

(Session would be covering about as how Bank Traders are taking Deliverable Forwards Contracts covering all G7 Currencies, Crosses, Indian Rupee and other Asian Currencies. Session would also be covering as how Traders are covering their Positions using their Positions Books maintained covering all Currencies)

- G7 Currencies Deliverable Positions
- Short Term Forward Contracts (STFX)
- Long Term Forwards Contracts (LTFX)
 - AUD/USD
 - NZD/USD
 - EUR/USD
 - GBP/USD
 - USD/SGD
 - USD/JPY
 - USD/CAD
 - USD/INR
 - USD/PHP
 - Others
- Position Book maintained by Banks
- Net Overnight Position (NOP) by Banks
- Net Overnight Open Position (NOOP) by Banks

¥ Module II: - Hedging of Non-Deliverable Forwards

(Session would be covering about as how Bank Traders are taking Non-Deliverable Forwards Contracts covering all 19 Non-Deliverable Currencies Pairs. Session would also be covering as how Traders are covering their Positions using their Positions Books maintained covering all Currencies)

- Non-Deliverable Short-Term Forward Contracts (STFX)
- Non-Deliverable Long-Term Forwards Contracts (LTFX)
 - USD/AOA – Angolan Kwanza
 - USD/ARS – Argentina Peso
 - USD/BRL – Brazilian Real
 - USD/CLP – Chilean Peso
 - USD/CNY – Chinese Yuan
 - USD/COP – Colombian Peso
 - USD/EGP – Egypt Pound
 - USD/GHS – Ghanaian Cedi
 - USD/IDR – Indonesian Rupiah
 - USD/INR – Indian Rupee
 - USD/KES – Kenya Shilling
 - USD/KRW – Korean Won
 - USD/KZT – Kazakhstan Tenge
 - USD/MYR – Malaysian Ringgit
 - USD/NGN – Nigerian Naira
 - USD/PEN – Peru Sol
 - USD/PHP – Philippines Peso
 - USD/RUB – Russian Rouble
 - USD/TWD – Taiwan Dollar
 - USD/UAH – Ukraine Hryvnia
 - USD/UGX – Uganda Shilling
 - USD/UYU – Uruguayan Peso
 - USD/VND – Vietnamese Dong
 - USD/ZMW – Zambian Kwacha
- Position Book maintained by Banks
- Net Overnight Position (NOP) Reporting by Banks
- Net Overnight Open Position (NOOP) Reporting by Banks

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¥ **Module III: Hedging of Non-Deliverable Options (NDO)**

- Non-Deliverable Standalone Buy Put
- Non-Deliverable Standalone Buy Call
- Non-Deliverable Range Forwards (Exporters)
- Non-Deliverable Range Forwards (Importers)
- Non-Deliverable Seagull (Exporters)
- Non-Deliverable Seagull (Importers)
- Options Net Overnight Position (NOP) Reporting by Banks
- Options Net Overnight Open Position (NOOP) Reporting by Banks
- Options Greeks
 - Delta
 - Gamma
 - Theta
 - Vanna
 - Volga

¥ **Module IV: Hedging of Deliverable Options**

- Deliverable Standalone Buy Put
- Deliverable Standalone Buy Call
- Deliverable Range Forwards (Exporters)
- Deliverable Range Forwards (Importers)
- Deliverable Seagull (Exporters)
- Deliverable Seagull (Importers)
- Options Net Overnight Position (NOP) Reporting by Banks
- Options Net Overnight Open Position (NOOP) Reporting by Banks
- Options Greeks
 - Delta
 - Gamma
 - Theta
 - Vanna
 - Volga

¥ **Module V: Hedging of Deliverable, Non-Deliverable Swaps (NDS)**

- \$ Swaps – Fix to Float Swaps
- \$ Swaps – Float to Fix Swaps
- Reverse \$ Swaps – Fix to Float Swaps
- Reverse \$ Swaps – Float to Fix Swaps
- Libor Swaps
- Basis Swaps
- Accreting Swaps

¥ **Module VI: - Computation of Interbank Valuation Adjustments (XVA)**

- Banks
 - Interbank CVA Limits – Credit Valuation Adjustments
 - Interbank DVA Limits – Debit Valuation Adjustments
 - Interbank KVA Limits – Capital Valuation Adjustments
 - Interbank FVA Limits – Funding Valuation Adjustments
 - Interbank MVA Limits – Margin Valuation Adjustments
 - Interbank COLVA/OIS – Collateralised Valuation Adjustments
 - Interbank LVA Limits – Liquidity Valuation Adjustments

¥ **Module VII: - Hedging of Forward Rate Agreements (FRA)**

- USD Forward Rate Agreements (FRA)
- Euro Forward Rate Agreements (FRA)
- GBP Forward Rate Agreements (FRA)
- AUD Forward Rate Agreements (FRA)
- NZD Forward Rate Agreements (FRA)
- CAD Forward Rate Agreements (FRA)

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¥ **Module VIII: - Hedging of Interest Rate Swaps (IRS)**

- USDIRS – Fix/Float – Assets/Liabilities
- EURIRS – Fix/Float – Assets/Liabilities
- GBPIRS – Fix/Float – Assets/Liabilities
- AUDIRS – Fix/Float – Assets/Liabilities
- CADIRS – Fix/Float – Assets/Liabilities
- INRIRS – Fix/Float – Assets/Liabilities
- PHPIRS – Fix/Float – Assets/Liabilities

¥ **Module IX: - Hedging of Overnight Index Swaps (OIS)**

- Introduction to Overnight Index Swaps (OIS)
 - Fixed Leg of OIS
 - Float Leg of OIS

Instruments	Gross NPV (Trading/Non-Trading)	Net NPV (Trading/Non- Trading)	Accounting NPV (Trading/Non-Trading)
Fixed Leg of OIS	XX	XX	XX
Float Leg of OIS	XX	XX	XX

¥ **Module IX: - Hedging using Swaptions**

- Introduction to Swaptions
 - Payer Swaptions
 - Payee Swaptions
- GBP/USD Swaptions
- EUR/USD Swaptions
- AUD/USD Swaptions
- USD/CAD Swaptions

Instruments	Gross NPV (Trading/Non-Trading)	Net NPV (Trading/Non- Trading)	Accounting NPV (Trading/Non-Trading)
Payer Leg of Swaptions European Options American Options	XX	XX	XX
Payee Leg of Swaptions European Options American Options	XX	XX	XX

¥ **Module X: - Hedging using Swaptions**

- Hedging of OIL Derivatives
 - ICE Brent
 - ICE WTCL
 - ICE LGO
 - ICE Nat Gas
 - NYM Crude
 - NYM RBOB
 - NYM Heat OIL
 - NYM Nat Gas

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Accounting for Traders

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¥ Module XI: IFRS 13 – Fair Value Measurement (Valuation Hierarchy)

- Observable Inputs
- Non-Observable Inputs
- L1 – Mark to Market
- L2 – Mark to Matrix
- L3 – Mark to Model
- L3 Modelling using Black Scholes
- Fair Valuation of Investments Instruments
- Impact of L1, L2, L3 – P&L, Balance Sheet, Cash Flow Statements

¥ Module XII: Hedge Accounting Methods – Qualitative vs Quantitative Hedge Accounting

Quantitative Hedge Accounting:

- Dollar Offset Method
- Long Haul Method
- Regression Method
- Hypothetical Method

Qualitative Hedge Accounting:

- Short Cut Method
- Critical Terms Match (CTM) Method

- Course Content:** Course would be covered using live Thomson Reuters, Bloomberg, Advanced Order Management Systems (OMS) like – Meta Trader 4 (MT4), Meta Trader 5 (MT5), Excel Financial Models. Course also includes.

- Research Reports from G7 Banks
- Case Studies
- Excel Solvers
- ** We cover Financial Statements of G7 Banks

- Duration:** Course Duration is 100 Hours

- Pricing:** Pricing is SGD 4000. 5% Discount if 2 Participants join, 8% if 3 Participants and 10% if more than 3 Participants joined from same Corporate, Bank, Financial Institution.

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Trainers Profile

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Corporate Profile- Group Chief Executive Officer (CEO)/Ex Group Corporate Treasurer:

- Currently acting as a **Group Chief Executive Officer (CEO)** of **Treasury Consulting Pte Ltd**. A Singaporean Multinational Group having interest in 8 Business Verticals, 44 Business Domains. Treasury Consulting Pte Ltd owned Intellectual Property (IP) – www.fixedincome.global (World's first Fixed Income Platform). Treasury Consulting Pte Ltd to add International Subsidiaries like Dubai (2019), Australia (2020), Luxembourg (2021) and Mauritius (2022)
- Treasury Consulting Pte Ltd serving 75+ Global Clients, 100+ Domestic Clients. Covering Markets like *United States, Canadian Financial Markets, European Union, Australia & New Zealand (ANZ), Asia Pacific Financial Markets, Japanese, OPEC, African & Indian Markets*. Treasury Consulting awarded amongst Top 50 Internationally Growing Companies in India by IE 20, London Partners during April 2018.
- Ex Group Corporate Treasurer** of United States, India based Information Technology Enabled Services (ITES) and Information Technology (IT) Companies like EXL Service Holdings, Inc. (*United States*), HCL Technologies Limited (*4th Largest IT Exporter*) at Group Level. Handled Front Office, Middle Office, CFO Office and Risk

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Office at Group level covering 35+ Group entities at EXL, 75+ Group entities in HCL Technologies Limited respectively.

- Holding more than decade experience as a Group Corporate Treasurer. Awarded amongst Top 20 Corporate Treasurers in 2014 by CFO India Institute. Won several CFO Awards during Corporate Career in EXL, HCL.

Treasury Consulting Pte Ltd – Intellectual Property (IP):

- Treasury Consulting Pte Ltd owned **Intellectual Property (IP)** – www.fixedincome.global (World's first Fixed Income Platform). Sitting today Fixed Income Platform have 27 Desks covering Foreign Exchange (FX), Fixed Income (FI), Credit Risk, PPP Desk, Structured Derivatives, Bonds Desks. By Sep'18 we would be having 40 Desks, By Sep'19 having 75 Desks, By Sep'20 having 100 Desks and keep counting.
- Treasury Consulting Pte Ltd founded Brand – “**Foreign Exchange Maverick Thinkers (FEMT)**” serving millions of professionals across Globe using IVELEAGUE Platforms like LinkedIn, LinkedIn Clubs, You Tube Channel, Daily Motion, Metacafe, Google Groups, Treasury Consulting Club – “The Mavericks” and respective Platforms.

Trainer Profile:

- Acting as a Trainer at Global level covering entire Asia Pacific Markets. Rahul doing Trainings for Educational Institutions, Corporates, Banks, Financial Institutions (FI), Non-Banking Financial Corporations (NBFC), Governments, Ministries, Income Tax Authorities, Revenue Officers and respective forums. Treasury Consulting Pte Ltd do offers more than 150 Trainings Programs which we would increase to 200 by Dec'18 and 350 by Dec'19
- Rahul regularly imparts Trainings in Singapore, Philippines, Hong Kong, Thailand, Indonesia, Dubai, Saudi Arabia, African and India respectively. Treasury Consulting Pte Ltd do holds physical class room as well as Online facilities (linked with requisite Software's) in Singapore, India respectively.

Money Manager:

- Rahul is also a well approved Money Manager covering all Assets Classes like Foreign Exchange (FX), Fixed Income (FI), Structured Derivatives, Interest Rate Derivatives (IRS), Energy Derivatives, Weather Derivatives. His Fixed Income Portfolio is listed on www.kristal.AI and would soon available at www.fixedincome.global
- Rahul's Portfolios are available for both International, national investors covering Plain Vanilla, Structured, Exotic Portfolios. Treasury Consulting Pte Ltd would continue to add more **Assets Classes** in Portfolios.
- Treasury Consulting Pte Ltd do managed \$ 480 Billion **Assets Under Management (AUM)** under Private Placement Programs (PPP) Desk covering all Assets Classes like Letter of Credit (L/C), Bank Guarantees (BG), SBG, SBLC, DPLC and respective. Envisaged to have \$ 1 Trillion Desk by Dec'19

Writer, Author, Speaker:

- Rahul wrote his maiden book – “**Options for Risk Free Portfolios**” published by Maclaren Palgrave in June'13 in NY. His 2nd Book – “**Techniques to Hedge Interest Rate Exposures**” to publish in Sep'18 in Singapore, United States.
- He also acts as a Speaker covering Conferences, Seminars, Workshops for various forums across the Globe. Won more than 80+ Mementos, Awards covering respective events.

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Trainers Profile
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By: Rahul Magan

Group Chief Executive Officer (CEO) - **Treasury Consulting Pte Ltd**
Ex Group Corporate Treasurer – **EXL Service Holdings, Inc. (United States)**
Ex Corporate Treasurer – **HCL Technologies Limited**
Private Placement Platform (PPP) Trader – **Treasury Consulting PPP Desk (Singapore)**
Editor in Chief – “**The Maverick Treasurer**”, “**The Fraudster**”
Writer, Author, Trainer, Technical Speaker, Motivational Speaker, Angel

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