

**TREASURY CONSULTING GROUP (TCG) –
OTC OPTIONS & INTEREST RATE
DERIVATIVES (IRD) BEGINNER SERIES**

OTC Options & Interest Rate Derivatives (IRD) - Beginner Series

The objective of the Course – OTC Options & Interest Rate Derivatives (IRD) - Beginner Series

The objective of the Course: The agenda of this course will offer delegates a thorough and practical understanding of Financial Derivatives and risks and will explain how Financial Derivatives can be used in directional and no directional Strategies, together with their dynamic hedging implications. The program will also focus on analysing, structuring, and decomposing hedging, trading, and investment strategies utilizing both vanilla and exotic options. Delegates will construct and examine a wide variety of directional and non-directional Strategies, formulate strategies to meet client exposure management and other objectives, and decompose a range of structured option strategies into their parts.

The Impact of changing market conditions on the pricing and performance of these strategies will also be examined. Particular emphasis is placed on the dynamic interaction between Financial Derivatives and the impact on Portfolio risk of higher-order risk properties of vanilla and exotic options (e.g., Vanna, Volga) and their pricing and risk management. Particular attention will be placed on higher-order volatility risks Vanna and Volga, and Their management within portfolios of vanilla and exotic option types.

For their usage in a variety of different hedging and trading applications.

¥ 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 – OTC Options & Interest Rate Derivatives (IRD) - Beginner Series

¥ Session I: Options as a Derivatives Instruments – Deliverable Options

- Deliverable Options Derivatives
 - Cash Flow Hedging via Deliverable Options Derivatives
 - Fair Value Hedging via Deliverable Options Derivatives
 - Net Investment Hedging via Deliverable Options Derivatives
- Implications of Cuts in Deliverable Options
 - Tokyo Cut
 - NY Cut
 - Sydney Cut
 - Luxembourg/Frankfurt Cut
- Options Settlement using Cuts
- Settlement of Gain/(Losses) using Deliverable Options
- Rollover of Deliverable Options – P&L Impact

**Treasury Consulting Group (TCG) – A Singaporean Multinational HQ Group (Touching \$ 1 Bn Valuation by Dec'21)
An Asia Pacific Trainings, Consulting, Publication, Software, Analytics, FI, Technology Implementation Group**

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- ☐ Cancellation of Deliverable Options P&L Impact

¥ Session II: Options as a Derivatives Instruments – Non-Deliverable Options

- ☐ Non-Deliverable Options Derivatives
 - ☐ Cash Flow Hedging via Non-Deliverable Options Derivatives
 - ☐ Fair Value Hedging via Non-Deliverable Options Derivatives
 - ☐ Net Investment Hedging via Non-Deliverable Options Derivatives
- ☐ Implications of Cuts in Non-Deliverable Options
 - ☐ Tokyo Cut
 - ☐ NY Cut
 - ☐ Sydney Cut
 - ☐ Luxembourg/Frankfurt Cut
- ☐ Options Settlement using Cuts
- ☐ Settlement of Gain/(Losses) using Non-Deliverable Options
- ☐ Rollover of Non-Deliverable Options – P&L Impact
- ☐ Cancellation of Non-Deliverable Options - Non-P&L Impact

¥ Session III: Valuation of Advanced Options Greeks

- ☐ Price Related Greeks
- ☐ Time Related Greeks
- ☐ Volatility Related Greeks
- ☐ Foreign Currency Interest Rate-Related Greeks
- ☐ Local Currency Interest Rate-Related Greeks
- ☐ Non-Linear Greeks

¥ Session IV: Options Greeks – Delta, Gamma

- ☐ Delta Neutral Options Hedging Programs
- ☐ Gamma Neutral Options Hedging Programs
- ☐ Delta Gamma Options Neutral Hedging Programs
- ☐ Volatility Surfaces
 - ☐ Volatility Smile
 - ☐ Volatility Skew
 - ☐ Volatility Term Structure Effects
 - ☐ Volatility Surfaces of FX Options
 - ☐ Options Implied Volatility
 - ☐ Options Implied Composite Volatility
- ☐ Options Volatility Trading Strategies

¥ Session V: Options Strategies

- ☐ Range Forwards (Exporters)
- ☐ Range Forwards (Importers)
- ☐ Seagull (Exporters)
- ☐ Seagull (Importers)

❖ Live Demonstration of Financial Terminals – Thomson Reuters, Bloomberg TV, MT4 (Meta Trader 4), MT5 (Meta Trader 5)

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- ❖ **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 16 Hrs + 1 Hrs of Complimentary Skype Call which to be taken within 3 months of completion of the Course.
- ❖ **Pricing:** INR 25,000 (Indian Rupees)

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OTC Options & Interest Rate Derivatives (IRD) - Beginner Series

YouTube Channel (Foreign Exchange Maverick Thinkers) -

<https://www.youtube.com/user/rahulmagan8>

YouTube Channel (Treasury X) -

<https://www.youtube.com/channel/UCbS6wQzyZdO2bHd5w3SOrOg>

YouTube Channel (Impetus X) -

<https://www.youtube.com/channel/UC3bPXxADBssdFMwlkphLFFQ/featured>

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