

**TREASURY CONSULTING GROUP (TCG) –  
FOREIGN EXCHANGE & DERIVATIVES  
STRATEGIES (BEGINNER SERIES)**

## Foreign Exchange & Derivatives Strategies (Beginner Series)

### The objective of the Course – Foreign Exchange & Derivatives Strategies

**The objective of the Course:** The objective of the Course is to bring the perspective of Foreign Exchange & Derivatives Strategies 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 – Foreign Exchange & Derivatives Strategies

#### ¥ Session I: Introduction to Financial Derivatives

- Derivatives Markets
- Difference between Exchange Traded Derivatives (ETD) vs OTC Derivatives
- Derivatives Instruments – Concepts
- Forwards vs Futures vs Options vs Swaps
- Role of Hedgers, Arbitrators, Speculators – Derivatives Markets

#### ❖ Session II: Types of Forwards Contracts

- Plain Vanilla Forwards Contracts – STFX
- Plain Vanilla Forwards Contracts – MTFX
- Plain Vanilla Forwards Contracts – LTFX
- Participatory Forwards Contracts
- Window Forward Contracts
- Cancellable Window Forward Contracts
- Interest Rate Parity (IRP) – Computation of Forwards Premiums
- Cancellation of Forwards Contracts – PV Basis
- Cancellation of Forwards Contracts – Non-PV Basis
- Rollover of the Forwards Contracts

## STFX – Short Term Forward Contracts

## MTFX – Medium Term Forward Contracts

## LTFX – Long Term Forward Contracts

#### ❖ Session III: Valuation of Forwards Contracts

- L1- MTM of Forwards Contracts – STFX

**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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- ☐ L1- MTM of Forwards Contracts – MTFX
- ☐ L1- MTM of Forwards Contracts – LTFX
- ☐ Impact on Other Comprehensive Income (OCI)

### ❖ Session IV: Options Derivatives

- ☐ Plain Vanilla Options – Call Option, Put Options
- ☐ Tokyo Cut – Sydney Cut, Luxembourg Cut, Frankfurt Cut, NY Cut
- ☐ Principle of Moneyness – ATMF, ITMF, D-ITMF, OTMF, D-OTMF
- ☐ The principal of Implied Volatility
- ☐ Window Options Derivatives
- ☐ Cancellation of Options Contracts
- ☐ Introduction to Options Strategies – Range Forward, Seagull – Exporter, Importer

### ❖ Session V: Interest Rate Swaps (IRS)

- ☐ Introduction to Interest Rate Swaps
  - ☐ IRS – Principal Only Swaps (POS)
  - ☐ IRS – Coupon Only Swaps (COS)
  - ☐ IRS – Cross Currency Interest Rates Swaps (CCIRS)
- ☐ \$ Swaps
- ☐ Reverse \$ Swaps
- ☐ Introduction to Overnight Index Swaps (OIS) – MIBOR Exposure

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

❖ **Course Coverage:** Course to get covered using Zoom 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:** Rs 17,000 (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 Presentation, International Bank Research Reports, Live Corporate Case Studies, Excel Solvers, Live Financial Terminals like Thomson Reuters, Bloomberg TV, Meta Trader 4 (MT4), Meta Trader 5 (MT5)**

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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/UChS6wOzyZdO2bHd5w3SOOrOg>

## YouTube Channel (Impetus X) -  
<https://www.youtube.com/channel/UC3bPXxADBssdFMwlkphLiFFQ/featured>

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

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