







Treasury & Risk Management, Corporate Finance & Fixed Income, Commodities Hedging (Exotic Series)

Session Objective: Objective of the Session is to cover all aspects of **Treasury & Risk Management, Corporate Finance & Fixed Income, Commodities Hedging**. Session would be covering all aspects of Treasury, Treasury Risk Management, Corporate Finance, Commodities Hedging. Course is specially designed as per Industry requirements, Big 4 (EY, KPMG, Deloitte, PWC, GT, BDO), Proprietary Traders, Bankers, Directors, Treasury Heads & respective Professionals from Financial Markets.

Tools:



-  Thomson Reuters
-  Bloomberg
-  Meta Trader 4 (MT4)
-  Meta Trader 5 (MT5)
-  Excel Solvers (Pre-Defined)
-  Excel Solvers (User-Defined)

Treasury & Risk Management

Module I: - Introduction to Foreign Exchange (FX) Markets

-  Introduction to Foreign Exchange Markets
-  Types of Foreign Exchange Markets - Onshore & Offshore Treasury Markets
-  Offshore Treasury Markets –
 -  Singapore
 -  NY
 -  Australia
 -  LLF (London, Luxembourg, Frankfurt)
 -  Japan
 -  Dubai
-  Types of Hedging Exposures in Corporate Balance Sheets
 -  Transaction Exposure
 -  Translation Exposure
 -  Revaluation Exposure
 -  Economic Exposure
 -  Operating Exposure
 -  Accounting Exposures
-  Types of Underlying in Corporate Balance Sheets
 -  Financial Underlying
 -  Non-Financial Underlying
-  Trading vs Speculation vs Arbitration
-  Instruments in Foreign Exchange Markets for Corporate Treasurers

Module II: - Foreign Exchange (FX) Strategies – Deliverable Strategies












-  Introduction to Onshore Treasury Markets
-  Introduction to various Hedging instruments in Onshore Treasury Markets
-  Introduction to Deliverable Forwards Contracts - STFX / LTFX
-  Introduction to Deliverable Options Contracts - Plain Vanilla Options Contracts
-  Introduction to Exotic / Cost Reduction Structures
 -  Range Forwards

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An Asia Pacific Trainings, Consulting, Publication, Analytics, FI, Technology Implementation Group**
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Treasury & Risk Management, Corporate Finance & Fixed Income, Commodities Hedging (Exotic Series)

-  Ratio Forwards
-  Participatory Forwards
-  Seagull
-  Call Spread
-  Put Spread
-  Straddle
-  Strangle
-  Box Spread
-  Butterfly Spread
-  Condors
-  Diagonal Spread
-  Vertical Spread
-  Calendar Spread
-  Knock in Knock Out (KIKO)
-  Chooser Option
-  Barrier Options
-  Lookback Options

¥ **Module III: Onshore Deliverable Treasury Markets - Interest Rate Hedging (Deliverable Hedging)**

-  Introduction to Onshore Interest Rate Hedging
 -  Interest Rate Hedging - Principal Only Swaps (POS)
 -  Interest Rate Hedging - Coupon Only Swaps (COS)
 -  Interest Rate Hedging - CCIRS
-  Interest Rate Hedging - Dollarization Swaps
 -  Conversion of Local Currency Assets / (Liabilities) into \$ Assets / (Liabilities)
-  Interest Rate Hedging - Reverse Dollarization
 -  Conversion of \$ Assets / (Liabilities) into Local Currency Assets / (Liabilities)
-  Interest Rate Hedging - Over Night Index Swaps (OIS)
 -  Conversion of Floating Rate Liability into Fixed Rate Liability
 -  Conversion of Fixed Rate Liability into Floating Rate Liability















































¥ **Module IV: Offshore Non-Deliverable Treasury Markets - Interest Rate Hedging (Non-Deliverable)**

-  Introduction to Onshore Interest Rate Hedging
 -  Interest Rate Hedging - Principal Only Swaps (POS)
 -  Interest Rate Hedging - Coupon Only Swaps (COS)
 -  Interest Rate Hedging - CCIRS
-  Interest Rate Hedging - Dollarization Swaps
 -  Conversion of Local Currency Assets / (Liabilities) into \$ Assets / (Liabilities)
-  Interest Rate Hedging - Reverse Dollarization
 -  Conversion of \$ Assets / (Liabilities) into Local Currency Assets / (Liabilities)
-  Interest Rate Hedging - Over Night Index Swaps (OIS)
 -  Conversion of Floating Rate Liability into Fixed Rate Liability
 -  Conversion of Fixed Rate Liability into Floating Rate Liability

¥ **Module V: - Options Contracts (Deliverable vs. Non-Deliverable Options Contracts)**



















-  Deliverable and Non-Deliverable Options Contracts
-  Mechanics of Deliverable Options Contracts - Onshore Treasury Markets

Treasury & Risk Management, Corporate Finance & Fixed Income, Commodities Hedging (Exotic Series)



















-  Singapore
-  NY
-  Australia
-  LLF (London, Luxembourg, Frankfurt)
-  Japan
-  Shanghai
-  Mechanics of Non-Deliverable Options Contracts - Offshore Treasury Markets
 -  Singapore
 -  NY
 -  Australia
 -  LLF (London, Luxembourg, Frankfurt)
 -  Japan
 -  Shanghai
-  Options Settlement Cut
 -  Japanese Cut
 -  London Cut
 -  NY Cut
 -  Frankfurt Cut
 -  Sydney Cut
-  Options Greeks
 -  Delta
 -  Gamma
 -  Theta
 -  Vega
 -  Phi
 -  Rho
 -  Exotics Greeks
-  Options Payoffs – Deliverable vs Non-Deliverable
 -  Range Forwards
 -  Ratio Forwards
 -  Participatory Forwards
 -  Seagull
 -  Call Spread
 -  Put Spread
 -  Straddle
 -  Strangle
 -  Box Spread
 -  Butterfly Spread
 -  Condors
 -  Diagonal Spread
 -  Vertical Spread
 -  Calendar Spread
 -  Knock in Knock Out (KIKO)
 -  Barrier Options
 -  Chooser Options
 -  Lookback Options

Treasury & Risk Management, Corporate Finance & Fixed Income, Commodities Hedging (Exotic Series)

¥ Module VI: - Credit Derivatives

-  Credit Default Swaps (CDS)
 -  CDS Reference Obligation
 -  CDS Payment Obligation
 -  CDS Single Name
 -  CDS Multi Name
 -  CDS Single Basket
 -  CDS Multi Basket
 -  CDS Single Trigger
 -  CDS Multi Trigger
-  Total Return Swaps (TRS)
-  Basis Swaps
-  Quanto Swaps / Reverse Quanto Swaps
-  Accreting / Amortization Swaps
-  Credit Linked Notes (CLN)
-  Equity Linked Notes (ELN)
-  Valuation Adjustments
 -  Credit Valuation Adjustment (CVA)
 -  Debit Valuation Adjustment (DVA)
 -  Funding Value Adjustment (FVA)
 -  Collateral Valuation Adjustment (COLVA)
 -  Capital Valuation Adjustment (KVA)
 -  Margin Valuation Adjustment (MVA)
-  Basel III and implications on Pricing of Credit Derivatives Libor Fiat Swaps (W/o QSD)
-  Introduction to Overnight Index Swaps (OIS) – IBOR Exposures














¥ Module VII: - Onshore & Offshore - Fixed Income Markets & Fixed Income Derivatives

-  Introduction to Fixed Income Markets
 -  Duration
 -  Macaulay Duration
 -  Modified Duration
 -  Dollar Duration
 -  Effective Duration
 -  Key Rate Duration
 -  Spread Duration
 -  Convexity
 -  Effective Convexity
 -  Dollar Convexity
 -  Key Rate Convexity
 -  Spread Convexity
 -  Duration – Convexity Approach
-  Fixed Income Markets Derivatives
 -  Bonds Futures
 -  Interest Rate Futures
-  Swaptions (Swap + Options)












Treasury & Risk Management, Corporate Finance & Fixed Income, Commodities Hedging (Exotic Series)

-  Interest Rate Risk Management – Floors
-  Interest Rate Risk Management – Caps
-  Interest Rate Risk Management – Collars
-  Interest Rate Risk Management – Participating Collars
-  Interest Rate Risk Management – Participating Swaps
-  Forward Rate Agreements (FRA)
 -  USD Forward Rate Agreements (FRA)
 -  EUR Forward Rate Agreements (FRA)
 -  GBP Forward Rate Agreements (FRA)
 -  AUD Forward Rate Agreements (FRA)






¥ Module VIII: - Implication of Trade Finance & Foreign Exchange – Part I

-  Introduction to Corporate Finance - SME
-  Theory of working Capital - Short Term / long term working Capital loan
-  Interest Rate Structure in India
 -  OIS (Overnight Index Swaps)
 -  MIBOR (Mumbai Interbank Offered Rate)
 -  PLR (Prime Lending Rate)
 -  MCLR
-  Utilization of working Capital in the books
-  Hedging of INR denominated loans in the books
-  Accounting of INR loans in the books – IND-AS, IFRS
 -  IFRS 9 – Valuation of Derivatives
 -  IFRS 7 – Disclosures of Derivatives
 -  IFRS 13 – Fair Valuation Hierarchy























¥ Module IX: - Introduction to Trade Finance

-  Introduction to Trade Finance
-  Instruments in Trade Finance
 -  Letter of Credit (L/C) - Usance L/C
 -  Sight L/C
 -  Revocable L/C
 -  Irrevocable L/C
 -  Revolver L/C
-  Instruments in Trade Finance - Bank Guarantee (BG) - Performance BG, Financial BG
-  Loans in Trade Finance
 -  Offshore Buyers Credit
 -  Offshore Supplier Credit
























¥ Module X: - Financial Modelling and Foreign Exchange Markets

-  Implication of Financial Modelling on Foreign Exchange Markets
-  Excel functions
 -  V Lookup
 -  H Lookup
 -  Index

Treasury & Risk Management, Corporate Finance & Fixed Income, Commodities Hedging (Exotic Series)

-  Match
-  Offset Table
-  Column
-  Valuation of MTM (Mark to Market)
 -  Level 1 – Mark to Market – 100% Observable, 0% Non-Observable
 -  Forwards Contracts
 -  Options Contracts
 -  Options Payoffs (Range Forwards)
 -  Level 2 – Mark to Matrix – 99% Observable, >= 1% Non-Observable
 -  Forwards Contracts
 -  Options Contracts
 -  Options Payoffs (Range Forwards)
 -  Level 3 – Mark to Model – 0% Observable, 100% Non-Observable
 -  Forwards Contracts
 -  Options Contracts
 -  Options Payoffs (Range Forwards)
-  Valuations of Swaps using Excel 2013
 -  POS – Principal Only Swaps
 -  COS – Coupon Only Swaps
 -  CCIRS – Cross Currency Interest Rate Swaps
-  Valuation of OIS using Excel 2013
-  Valuation of MIFOR using Excel 2013

¥ **Module XI: - Cash Flow Modelling, Financial Models**

-  Cash Flow Modelling Functions like Time, Lookup, Logic, Text, Other Functions
-  Foreign Exchange Forecast
 -  Cash Flow Methods
 -  Common Size Analysis
 -  Forecast Sheet
-  Cash Flow Modelling
 -  Interest Rates
 -  Forecast Interest Income
 -  Forecast Balance Sheet
 -  Long term liabilities & shareholders' funds
 -  Cash Flow Statement
 -  Debt Service
 -  Cash Flow Charting
 -  Cash Flow Statement
 -  Cash Flow Core Ratios
-  Cash Flow Methods
 -  Book Value Method
 -  Adjusted Book Value Method
 -  Market Value Method
 -  Multiples Value Method
 -  Peer Data Value Method
 -  Adjusted Present Value Method
 -  Scenario Manager Method

Treasury & Risk Management, Corporate Finance & Fixed Income, Commodities Hedging (Exotic Series)





¥ Module XII: - Carry Trades & Treasury Regulatory

- Introduction to Carry Trades
 - Investment Carry
 - Step 1 – Conversion of FC into LC
 - Step 2 – Investment of LC in Local Country Books
 - Step 3 – Hedging of LC in FC
 - Step 4 – Conversion of LC into FC
 - Funding Carry
 - Step 1 – Conversion of FC into LC
 - Step 2 – Investment of LC in Local Country Books
 - Step 3 – Hedging of LC in FC
 - Step 4 – Conversion of LC into FC
 - Carry Trades – Sub Account
- Steps in Carry Trades (With Subaccount)
 - Conversion or Borrowing Step
 - Investment Step
 - Repatriation Step
- ISDA Documentation
 - ISDA 2002 – Master Service Agreement (MSA)
 - ISDA Annexure
 - ISDA Risk Disclosure Statement
 - ISDA Credit Support Annex (CSX)
 - No CSX
 - One Way CSX
 - Two Way CSX
 - Single Collateral CSX
 - Double Collateral CSX
 - Initial Margin CSX
 - Threshold CSX
 - Interbank Credit Support Annex (CSX)
 - Interbank CSX – Forwards
 - Interbank CSX – Options
 - Interbank CSX – Swaps
 - ISDA Dodd Frank Letter








¥ Module XIII: - Types of Hedging Programs

- Cash Flow Hedging
- Fair Value Hedging
- Net Investment Hedging @ Local Currency Books, Foreign Currency Books
- Correlation Products
 - Credit Linked Notes (CLN)
 - Equity Linked Notes (ELN)
- Commodities Linked Notes (CLLN)
- Gold Linked Notes (GLN)
- Currencies Linked Notes (CLN)
 - Foreign Currency Hedging of Correlation Products
 - Correlation Products Delta
 - Delta

Treasury & Risk Management, Corporate Finance & Fixed Income, Commodities Hedging (Exotic Series)





-  D Delta
-  I Delta
-  N Delta
-  C Delta

¥ Module XIV: - Managed Futures Programs (Commodity Trading Advisors)





-  Private Placement Programs (PPP)
-  Private Placement Programs (PPP) Desk
-  Managed Futures Programs
 -  Equities CTA
 -  Options CTA
 -  Commodities CTA
 -  Derivatives CTA
 -  Options Payoffs CTA
-  Volatility Clustering Managed Futures Programs
-  Drift based Managed Futures Programs
-  Mean Reverting Managed Futures Programs

Corporate Finance & Fixed Income






¥ Module XV:- Fixed Income - Annuities Modelling (Without Growth)

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

❖ Module XVI:- Fixed Income - Annuities Modelling (With Growth)






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

❖ Module XVII:- Converts Analytics













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

Treasury & Risk Management, Corporate Finance & Fixed Income, Commodities Hedging (Exotic Series)


❖ Module XVIII:- 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






❖ Module XIX:- 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

❖ Module XX:- 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 XXI:- 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



Treasury & Risk Management, Corporate Finance & Fixed Income, Commodities Hedging (Exotic Series)

Commodities Hedging

Module XXII: - Commodities Hedging

-  Hedging of OIL Futures
 -  Creation of OIL Cracks
 -  Creation of OIL Fracs
 -  Creation of OIL Spreads
-  Oman Crude
-  Brent Crude
-  ICE Brent NX Crude
-  TFX Brent Crude
-  WTI Crude
-  Mideast Crude
-  IN Brent Crude
-  WTI Crude
-  Dubai Crude
-  Russian Blend Crude
-  EMI Crude
-  Dated Brent Crude
-  JP Crude OIL
-  IN MCX Crude

-  Hedging of Coal Contracts
 -  API2
 -  API4
 -  API8
 -  Australia
 -  Indonesia

-  Hedging of Emissions Derivatives (Carbon Credit)
-  Hedging of Gas Contracts (Natural Gas)

- ❖ **Live Demonstration of Financial Terminals – Thomson Reuters, MT4 (Meta Trader 4), MT5 (Meta Trader 5)**
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- ❖ **Course Duration :** Course duration is 130 Hrs + 2 Hrs of Complimentary Skype Call which to be taken within 3 Months of completion of the Course
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