

**TREASURY CONSULTING GROUP (TCG) –
DEMYSTIFYING FINANCIAL
DERIVATIVES (BEGINNER SERIES)**

Demystifying Financial Derivatives (Beginner Series)

The objective of the Course – Demystifying Financial Derivatives (Beginner Series)

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 – Demystifying Financial Derivatives (Beginner Series)

¥ Session I: Types of Hedging Programs

- Cash Flow Hedging
- Fair Value Hedging
- Net Investment Hedging
- Introduction to Embedded Derivatives
- Hedging using Embedded Derivatives

❖ Session II: Types of Options Derivatives

- Plain Vanilla Deliverable Options – Call Options, Put Options ##
- Plain Vanilla Non-Deliverable – Call Options Put Options
- Options Payoffs – Range Forwards (Exporters), Range Forwards (Importers)
- Options Payoffs – Seagull (Exporters), Seagull (Importers)
- Window Options Contracts
- Cancellable Window Options Contracts
- Principle of Moneyness – Computation of Options Premiums (Window, W/o Window)
- Introduction to Stock Options
- Introduction to Index Options
- Rollover of Options Contracts – Call Options, Put Options

STOX – Short Term Options Contracts

MTOX – Medium Term Options Contracts

LTOX – Long Term Options Contracts

❖ Session III: Options Pricing – Black Scholes Model (BS)

- Introduction to Black Scholes Model

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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Demystifying Financial Derivatives (Beginner Series)

- Factors affecting Options Pricing
- Black Scholes Model vs Implied Vols
- Black Scholes Model vs NIRP (Negative Interest Rate Policy)

❖ **Session IV: Interest Rates Derivatives (IRD)**

- Principle Only Swaps (POS)
- Coupon Only Swaps (COS)
- Cross Currency Interest Rate Swaps (CCIRS)
- \$ Swaps
- Reverse \$ Swaps
- Libor Swaps
- Basis Swaps
- Tokyo Cut – Sydney Cut, Luxembourg Cut, Frankfurt Cut, NY Cut

❖ **Session V: Exotic - Interest Rate Derivatives (IRD)**

- Introduction to MIFOR Swaps
 - IRS – MIFOR Principal Only Swaps (POS)
 - IRS – MIFOR Coupon Only Swaps (COS)
 - IRS – MIFOR Cross Currency Interest Rates Swaps (CCIRS)
- Total Return Swaps (TRS)
- Libor Fiat Swaps (W/o QSD)
- Introduction to Overnight Index Swaps (OIS) – IBOR Exposures

❖ **Session VI: Interest Rate Risk Management**

- Introduction to Interest Rate Risk Management
 - Interest Rate Risk Management – Interest-Rate Caps
 - Interest Rate Risk Management – Interest Rate Floors
 - Interest Rate Risk Management – Interest Rate Collars

❖ **Session VII: Trade Finance (Indian Context)**

- External Commercial Borrowings (ECB)
- Foreign Currency Non-Resident (Bonds)
- Hedging of ECB in Indian Financial Markets
- Introduction to Carry Trades

❖ **Session VIII: Credit Risk Management (CRM)**

- Credit Default Swaps (CDS)
- Credit Default Swaps – Single Name CDS
- Credit Default Swaps – Multiple Name CDS
- Credit Default Swaps – Single Trigger, Multi Trigger CDS

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

- ❖ **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.

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- ❖ **Course Duration:** Course duration is 19 Hrs + 1 Hrs of Complimentary Skype Call which to be taken within 3 months of completion of the Course.
- ❖ **Pricing:** Rs 22,000 (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 Course Presentation, International Bank Research Reports, Live Corporate Case Studies, Excel Solvers, Live Financial Terminals – Thomson Reuters, MT4 (Meta Trader 4), MT5 (Meta Trader 5)

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YouTube Channel (Foreign Exchange Maverick Thinkers) -
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YouTube Channel (Impetus X) -
<https://www.youtube.com/channel/UC3bPXxADBssdFMwlkphLFFQ/featured>

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

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