TREASURY CONSULTING LLP – 
DEMystifying FINANCIAL 
DERIVATIVES (EXOTIC SERIES)

Part A: Chief Executive Officer (CEO) – Treasury Consulting LLP

Part B: Ex. Group Corporate Treasurer – EXL Service Holdings, Inc., HCL Technologies Limited

Part C: Globally recognised faculty having Trainings Programs across the Globe

Part D: Horizon of Trainings Programs

Part E: Globally recognised Speaker covering conferences, Seminars, Workshops, Debates, Extempore covering variety of topics at Global level

Part F: Founder of the Brand – “Foreign Exchange Maverick Thinkers (FEMT)”

Part G: Awards, Citations, Recognitions received from respective International Institutions across the Globe.

Part H: Written working Papers, White Papers, Books written.

Part I: Course Content – "Demystifying Financial Derivatives (Exotic Series) “

Part B: Ex Group Corporate Treasurer of United States, India based Information Technology Enabled Services (ITES), Information Technologies (IT) Companies - EXL Service Holdings, Inc. (NASDAQ Listed ITES Firm) and HCL Technologies Limited (India 4th Largest IT Exporter)

Part C: Globally recognised Faculty, Trainer and Mentor covering variety of Trainings Programs for respected forums at Global level

Part D: Horizon of Trainings Programs for respective forums at Global level

Part E: Globally recognised Speaker covering conferences, Seminars, Workshops, Debates, Extempore covering variety of topics at Global level


Part G: Awards, Citations, Recognitions received from respective International Institutions across the Globe.

Part H: Written working papers, white papers, books for International forums (To Name a Few)

Part I: Course Content – Demystifying Financial Derivatives (Exotic Series)
Part A: Chief Executive Officer (CEO) - Treasury Consulting LLP


Currently acting as a Chief Executive Officer (CEO) of Treasury Consulting LLP. At the same time also acting as a Country Director (India Region) - International Institute of Certified Forensics Investigations Professionals, Inc. (IICFIP – NY Headquartered), Association of Certified Accounting Professionals (ACFAP- Dubai Headquartered). Editor In Chief – “The Maverick Treasurer”, “The Fraudster”

Revenue Streams of Treasury Consulting LLP:

- Training (Functional, Technical, Technological, Regulatory, Leadership)
- Publications
- Knowledge Commerce (K-COMM)
- Risk & Assurance (R&A)
- Accounting & Assurance (A&A)
- Foreign Exchange (FX) Consulting Desk
- Analytics Desk
- Risk Analytics
- Regulatory Technologies (RegTech)
- High Frequency Trading (HFT)
- Chief Financial Officer (CFO) Desk
- Directors Deck
- FinTech (Financial Technologies)
- Cyber Security Cell
- Business Valuation Desk
- Accounting Desk
- Foreign Exchange Management Act (FEMA)
- Insolvency & Bankruptcy (IBC) Code Advisory Desk
- Enterprise Resource Planning (ERP) Desk
- ISO Certifications Trainings
- Derivatives Valuation Desk
- Trade Finance Desk
- Corporate Law Desk
- Capital Markets Technologies Desk – Murex, Calypso
Demystifying Financial Derivatives (Exotic Series)

- Anti-Money Laundering (AML) Desk
- Treasury Consulting LLP – Asia Frauds Chapter
- Treasury Consulting LLP – Data Analytics Lab
- Treasury Consulting LLP – Merchandise Store
- Treasury Consulting LLP – Fixed Income (FI) Desk
- Treasury Consulting LLP – Private Placement Program (PPP) Desk
- Treasury Consulting LLP – Media Desk
- Treasury Consulting LLP – Career Counselling Desk
- Treasury Consulting LLP Brand – “Foreign Exchange Maverick Thinkers (FEMT)“

Treasury Consulting LLP – Proposed Organizational Structure – June 2018

Treasury Consulting LLP – Corporate Banking Relationships

Sitting today Treasury Consulting LLP enjoying Corporate Relationship with DBS Singapore, HDFC Bank covering Indian Rupee A/c, USD EEFC A/c. Company do invest Surplus Cash with Top 10 Assets Management Companies (AMC) in India covering the following Investments:

- Liquid Mutual Funds
- Liquid Plus Mutual Funds
- Duration Mutual Funds, Income Mutual Funds
Part B: Ex Group Corporate Treasurer - EXL Service Holdings, Inc.

EXL Service Holdings, Inc. is amongst top 10 Business Process Outsourcing & Transformation (BPO) Companies across the Globe having operations in almost 35 Countries of the world covering United States, Europe, Global Level, Philippines, Singapore, Latin America and Rest of the World (ROW).

EXL Service Holdings, Inc. is having annual Top line of $ 628 Million along with Market Capitalization of over $ 1.6 Billion on United States based bourse NASDAQ (NASDAQ Tick – EXLS).

EXL looks deeper. Our solutions integrate operations management services, decision analytics and technology platforms to deliver immediate results and long-term business impact. We work as a strategic partner to help our clients streamline business operations, improve corporate finance, manage compliance, better adapt to change, and create new channels for growth. Serving organizations in insurance, healthcare, banking and financial services, utilities, travel, transportation and logistics, we deliver solutions from wherever clients need them. Headquartered in New York, EXL has approximately 30,000 professionals in locations throughout the United States, Europe, Asia, Latin America, and Africa.

As a Group Corporate Treasurer taking care of core Treasury Desks like Treasury Front Office Desk, Treasury Middle Office Desk, Treasury CFO Desk (Treasury Mgmt. Reporting Desk) and Treasury Research Desk.
Demystifying Financial Derivatives (Exotic Series)

Role Played as an Ex. Group Corporate Treasurer of EXL Service Holdings, Inc.

- Onshore & Offshore Treasury Risk Management
- Foreign Exchange Hedging
  - Cash Flow Hedging
  - Fair Value Hedging / Balance Sheet Hedging
  - Net Investment Hedging
- Foreign Exchange Risk Management
- Derivatives Trading, Currency Trading (Exchange Traded Markets)
- Interest Rate Swaps (IRS)
- Fixed Income Markets (Money Markets, Debt Markets, Capital Markets)
- Treasury Wealth Management (All Assets Classes in Financial Markets)
- Trade Finance (Domestic, International, Digital Trade Finance)
- Treasury Accounting (IFRS, US GaAP, IAS, Indian GaAP, IND-AS)
- Derivatives Hedge Accounting
- Treasury Management Systems (TMS) – SAP Treasury, Oracle Treasury
- Global Cash Management (Cash Flow Forecasting, Cash Reporting’s)
- Management Reporting’s (CEO Deck, CFO Deck, Investor Deck, Board Deck)

As of today holding almost 10 Years of work experience as a Group Corporate Treasurer covering Treasury Functions of Prominent Information Technology Enabled Services (ITES), Information Technology (IT) Companies like EXL Service Holdings. Inc. (United States NASDAQ Listed Firm) and HCL Technologies Limited (India 3rd Largest IT Exporter) respectively.

As a Group Corporate Treasurer covers role of Wealth Management whereby dealt with Front Office Desks of all International Banks, Financial Institutions, Regulatory Agencies. In India dealt with RBI, SEBI, FMC where by covering almost all kinds of Asset Classes & Valuation Techniques like Derivatives, Currencies, Technical Analysis of Assets Classes, International Tax Planning on Cross Border Investments, Mutual Funds, Term Deposits, G Sec Securities or Gilts (Treasury Bills, Cash Management Bills, Treasury Notes, Treasury Bonds), MTN (Medium Terms Notes), Foreign Currency Loans & Borrowings, Equity Financing, Balance Sheet Funding, Commodities and respected others.

Relationship with International Banks: As a Group Corporate Treasurer liaisoned with front office desk of all International Banks covering respective markets.
Demystifying Financial Derivatives (Exotic Series)

## Having Relationships with Front Office Desk of almost every Indian Public Sector Bank (PSB), Private Bank like HDFC Bank, YES Bank, SBI, ICICI Bank, Kotak Mahindra and respective Banks.

Part C: Globally recognised Faculty, Trainer, and Mentor covering variety of Trainings Programs for respected forums at Global level

- Institute of Chartered Accountants of India (ICAI)
- Institute of Cost Accountants of India (ICMAI)
- Institute of Company Secretaries of India (ICSI)
- Bloom Asia
- Fleming Gulf
- Confederation Of Indian Industries (CII)
- Reserve Bank of India (RBI)
- NIBSCOM
Demystifying Financial Derivatives (Exotic Series)

- Singapore Management University (SMU)
- University of Delhi (DU)
- Malaysian Institute of Accountants (MIA)
- Association of Certified Frauds Examiners (ACFE)
  - ACFE India Chapter
  - ACFE Mauritius Chapter
  - ACFE United States Chapter
- Fintech Associations
- Indian Corporates
- Edu Pristine
- Asia Pacific Corporates
- Non-Banking Financial Corporations (NBFC)
- International Forensics Forums
- Consulting Companies
- Chartered Accountants Firms
- Multinational Corporations (MNC)

Part D: - Horizon of Trainings Programs for respective forums at Global level

The following are the **Trainings Programs offered by Treasury Consulting LLP** across the Globe whereby covering United States, European Financial Markets, British Markets, Asia Pacific Region, Australia & New Zealand (ANZ), OPEC Region, Philippines and African Markets.

**Financial Markets Trainings:**
- Foreign Exchange & Derivatives Strategies – Beginner Series
- Foreign Exchange & Derivatives Strategies – Advanced Series
- Treasury Risk Management – Beginner Series
- Treasury Risk Management – Advanced Series
- Currencies Derivatives – Advanced Series
- Interest Rates Derivatives (IRS) – Advanced Series
- Technical Analysis – Beginner Series
- Technical Analysis – Advanced Series
- International Traders Technical Analysis
- Fixed Income Markets – Beginner Series **
- Fixed Income Markets – Advanced Series **
- Fixed Income Markets – International Advanced Series **
Demystifying Financial Derivatives (Exotic Series)

** Fixed Income Markets Courses covering Offshore Treasury Centres like Singapore, New York, Australia (Sydney, Melbourne), Japan (Tokyo), European Union (London, Luxembourg, Frankfurt), British Financial Markets, Dubai, China (Shanghai), Hong Kong, Philippines and respective Offshore Treasury Centres.

¥ Governance Risk & Compliance, Information Technology (IT) Trainings:

- Governance Risk & Compliance (GRC) – ERM, SOX, COSO
- SAP, SAP GRC, SAP HANA Trainings
- Oracle Database, Oracle ERP Trainings
- Hyperion Trainings
- Information Technology (IT) Audits
- Bank Frauds & Forensics Accounting – 1 D, 2 D Programs
- Data Analytics & ISO Risk Management Strategies
- Cyber Security Framework – NIST
- COBIT Trainings

** ERM – Enterprise Risk Management.
** IT Audits covering SOX 404, COSO, COBIT, NIST, Cyber Security, SOC Reporting, Webtrust, Systrust, Attestation Standards, ITIL, ANZ DB

¥ ACCA Trainings – Skills & Professional Level:

¥ ACCA Skills Level:

- F1 - Accountant in Business
- F2 - Management Accounting
- F3 – Financial Accounting
- F4 – Corporate & Business Law
- F5 – Performance Management
- F7 – Financial Reporting
- F8 – Audits & Assurance
- F9 – Financial Management

¥ ACCA Professional Level:

- P1 – Governance Risk & Ethics
- P3 – Business Analysis
- P4 – Advanced Financial Management
- P5 – Advanced Performance Management
- P7 – Advanced Audits & Assurance

** ACCA Trainings is done using BPP, BPP Revision Kit and Mock Exams

Treasury Consulting LLP do provides Corporate Trainings as well which are designed as per requirement of Corporate.

Sitting today Company do serve many Corporates Trainings covering wide range of topics.
Demystifying Financial Derivatives (Exotic Series)

Analytics Trainings:
- Financial Analytics
- Cash Flow Analytics
- Risk Based Modelling Analytics
- Basel III Analytics
- Treasury Analytics
- Cost Analytics (Linear Programming Analytics)
- Operational Analytics
- Anti-Money Laundering (AML) Analytics
- Business Analytics
- Data Analytics

**Analytics Trainings are performed using Analytics Software’s Like ACL, IDEA, SPSS, Minitab, E Serve and respective**

Treasury Management Systems (TMS) Trainings:
- Murex Treasury Management Systems (TMS)
- Calypso Treasury Management Systems (TMS)
- Oracle Treasury
- SAP Treasury
- G Treasury

Working Capital Risk Management:
- Working Capital Risk Management
- Capital Restructuring

CFO Trainings:
- CFO Analytics
- Accounting Risk & Assurance
- Reporting of Financial Derivatives
- Financial & Business Accounting

Business Valuation Trainings:
- Business Valuation
- Purchase Consideration
- Acquisition Accounting
- Contingent Consideration
- Goodwill Valuation
- Earn out Valuation

Treasury Consulting LLP do provides Corporate Trainings as well which are designed as per requirement of Corporate. Sitting today Company do serve many Corporates Trainings covering wide range of topics.
Demystifying Financial Derivatives (Exotic Series)

**Accounting Standards Trainings:**

- International Financial Reporting Standards (IFRS)
- US GAAP
- IND-AS
- Indian GAAP

**Part E: Globally recognised Speaker covering conferences, Seminars, Workshops, Debates, Extempore covering variety of topics at Global level**

Acting as a globally recognised Speaker covering the following for respective forums.

- Conferences
- Seminars
- Workshops
- Financial Markets Debates
- Guest Lectures
- Industrial Representation in Corporates
- Mock Interviews / Trainings - B Schools

- **Euro Finance** *(British)*
- **Euro Money** *(British, US & Asia)*
- **Singapore Management University** *(SMU, Singapore)*
- **Tudor – Luxembourg** *(Luxembourg)*
- **GUN Academy** *(British based Research firm)*
Demystifying Financial Derivatives (Exotic Series)

- Gallant Capital Financial Markets (United States)
- ASSOCHAM (India Premier Investor & Corporate Forum)
- Asian Banking & Finance (Singapore)
- Indian Business Schools
- Copenhagen Compliance, GRC (European Union, Denmark)
- ICFAI Business School (IBS, Hyderabad)
- The Association of Corporate Treasurers (ACT, London)
- Indian School of Business Hyderabad
- Bombay Stock Exchange
- Treasury Today Asia (Asia largest circulated Treasury Magazine)
- Treasury Peer Network
- Confederation of Indian Industries (CII)
- CFO India (India leading Treasury & CFO forum)
- Asia Treasury Community (ATC) (Asia largest Treasury & CFO Forum)
- FX Week Asia (Asia leading FX Magazine)
- FX Invest Asia (Hong Kong based FX Forum)
- Trade Tech FX (United Kingdom based FX Forum)
- FX Week (Hong Kong)
- Infollion Research (Business Research & Consulting Firm, India)
- Corporate Treasurer (Hong Kong leading Treasury Magazine)

Speaking Countries:

- United States
- Singapore Malaysia, Thailand
- Asia Pacific Financial Markets
- European Financial Markets
- Australia & New Zealand Markets
Part F: Founder of the Brand - “Foreign Exchange Maverick Thinkers”

Founded own Brand “Foreign Exchange Maverick Thinkers” during college days. The purpose of the brand is to educate people from different parts of the Globe covering variety of topics. Sitting today Treasury Consulting LLP Brand – Foreign Exchange Maverick Thinkers having strong presence at following places.

- LinkedIn
- LinkedIn FX Clubs, Tech Clubs
- Treasury Consulting - You Tube Media Channels
- Treasury Consulting - Daily Motion Media Channels
- Google Blogs, WordPress Blogs
- Whatsapp, Telegram App Groups
- Digital Platforms - AMAZON, Zoomag, Magzter
- Angel List
- Equity, Crowd Funding Platforms
- Treasury Consulting Merchandise Store
- Treasury Consulting Club - "The Mavericks"

LinkedIn & LinkedIn Academies: LinkedIn Networking of 80 Million across the Globe which covers Corporate Treasurers, CFO, CEO, Bankers, Corporate Finance Professionals, Finance Controllers, Board Members, Information Technology Experts, PhD’s, Management Graduates and respective members. The following are LinkedIn Groups maintained by Treasury Consulting LLP having over 4000 members.
Demystifying Financial Derivatives (Exotic Series)

- Maverick Traders
- Academy of Business & Finance
- Forensics World
- The Maverick Treasurer
- World of Technical Videos


- Over 450 Technical Videos
- 500 K Videos Reviews
- 8 Million Minutes Watched
- 15K Likes
- 10 K Comments
- 8 K Playlists Videos
- 4 K Subscribers

**You Tube Playlists:** The following are the playlists maintained by our You Tube Channel covering 300 Technical Videos.

- Foreign Exchange Risk Management
- Derivatives Strategies
- Technical Analysis
- Risk Management
- Webinars
- Frauds, Forensics & Analytics
- Treasury Regulatory
- Accounting Standards – IFRS, US GAAP, INDAS
- Swaps, FRA, Interest Rates Derivatives
- Insolvency & Bankruptcy Code 2016
- Fixed Income Markets
- Treasury Management Systems
- Basel III
- Companies Act 2013
- Costing, Operational Analytics
- Investment Banking
Demystifying Financial Derivatives (Exotic Series)

- Financial Models
- Business Valuation
- Credit Risk Management

Daily Motion Channel / Metacafe Channel: On the lines of our You Tube Channel we are developing another 2 Channels which would be on Daily Motion, Metacafe. Both the Channels would be covering all 450 Videos which we have on You Tube. Technical Content of both Daily Motion, Meta Café Channels remains as original as we have of our You Tube Channel.

WhatsApp Professional Groups: Treasury Consulting LLP managing over 40 Professionals Groups on WhatsApp whereby we are managing more than 8000 Professional members covering respective topic. Extensive list of Groups is well available in our Monthly Newsletter.

Telegram Professional Groups: On the lines of WhatsApp Professional Groups having several Professional Groups on Telegram App whereby we are managing more than 2500 Professional members across the Globe covering variety of topics.

Foreign Exchange Academies – Skype, Twitter: Treasury Consulting LLP is having dedicated Foreign Exchange Academies on Skype, Twitter whereby we are connected with several hundred Professional members and covering almost all aspects of Foreign Exchange Markets. Using Skype App we do provide Webinars as well covering members placed in International Markets.

Google Groups ~” Foreign Exchange Maverick Thinkers “:- Treasury Consulting LLP do have his own Google Group which is further attached with Digital Library full of Foreign Author Books, Financial Modelling Excel based Models, Cash Flow Modelling Models, Risk based Models, Accounting Guides, RBI Master Circulars, CFA Books and respective others. Well as of now Google Group is having more than 5000 members spreading across the Globe.

Google Blog “Maverick Treasurers Blog: - Launched our own Blog on Google where by the purpose is to link with members across the Globe. As of now Google Group is covering all the topics from Foreign Exchange till Business Valuation. Group is open to all the members across the Globe.

AMAZON, Joomag and Magzter: Treasury Consulting LLP is having dedicated presence on biggest Digital Platforms like AMAZON, Magzter and Joomag whereby selling his flagship Magazine –“The Maverick Treasurer”. Our upcoming Magazine titled – “The Fraudster” would be available on same Digital Platforms. During Year 2017 we would be launching Paperback versions of both Magazines as well which would be available in Physical shape.
Angel List / Crowdfunding Sites: Treasury Consulting LLP, Our Brand- “Foreign Exchange Maverick Thinkers” is having dedicated presence on Crowdfunding, Equity Funding sites like Angel List, Rocket Hub, Crowd Funder and Kick Starter. Over the period we would be adding more such platforms for our self, Treasury Consulting LLP and our Brand.

Part G: Awards, Citations, Recognitions received from respective International Institutions across the Globe

The following are the Awards, Citations, Global recognitions received by me, Treasury Consulting LLP till now.

- Treasury Consulting LLP nominated by IE 20 which is Emerging India Awards. Under this profile of Treasury Consulting LLP would present before British Mayor + Jury during June 2017.
- Treasury Consulting LLP is nominated for Corporate Information Technology Awards under Analytics Category.
- Treasury Consulting LLP is nominated for Live mint Emtech Awards under Innovation Category.
- Regular Speaker at Euro Finance Annual Singapore Conference, Asia Pacific Conferences.
- Awarded amongst Top 20 Corporate Treasurers by CFO India Institute during Year 2014 (Amongst sample Size 1000 Corporate Treasurers in India)
- Co Authored of my maiden book - “Options for Risk Free Portfolio” Published in New York by McLaren Palgrave in Year 2013
- Upcoming book titled - ”Techniques to Hedge your Interest Rate Exposures” scheduled in Australia / Singapore by June’17
- Interview by Treasury Today Asia (Asia Largest Treasury Magazine) covering my entire Career as a Corporate Treasurer , Life as Corporate Treasurer , Role as a Corporate Treasurer , My Brand - ”Foreign Exchange Maverick Thinkers” and spread of our Brand.
- Founded my own Brand – “Foreign Exchange Maverick Thinkers ” having strong presence on LinkedIn, LinkedIn FX Club, You Tube Channel, Daily Motion Channel, Derivatives Groups on WhatsApp, Telegram, Derivatives Academies on Facebook, Skype, Google Groups, Google Blogs, Google digital Library, XING. We do have strong presence on Crowd, Equity Funding platforms like Angel List, Crowd Funder, Rocket Hub, and Kick Starter. Today we are serving millions of people via our Brand.
- Treasury Trainer / Faculty for prominent forums at Global Level
Demystifying Financial Derivatives (Exotic Series)

- Invitation by Singapore Management University (SMU) to develop course content on “Information Technology & Financial Markets”
- Foreign Exchange Academies titled - “Foreign Exchange Maverick Thinkers” on LinkedIn (80 Million Global LinkedIn Networking, 4000 Global FX Members)
- 3 Times CFO Awards in EXL Service Holdings, Inc., 2 Times CFO Awards in HCL Technologies Limited
- Founded Monthly version of the Magazine titled - "The Maverick Treasurer". Magazine covering Treasury Mkts, Banking, Foreign Exchange and Derivatives Mkts under
- Several Interviews during the period covering my Career, My Company "Treasury Consulting LLP", Foreign Exchange Mkts, Derivatives Trading by respective International Institutions.
- Contribution to ACT Flagship Magazine “The Treasurer” titled - “Perspective on Digital Trade Finance” published Sep’15
- Contribution to ACT Flagship Magazine “The Treasurer” titled - “Corruption for Corporate Treasurers” Published Sep’15
- Invited by leading Treasury Consulting firm Greenwich Associates for their upcoming study in Singapore ~ “2015 Asian Corporate Finance & Treasury Markets.”
- Interviewed by HK based leading Treasury Magazine “Corporate Treasurer” in Jan’16 covering “FII Investments and Impact on USD/INR”
- Speaker with 26 Global forums across the world like Euro Finance, Euro Money, Copenhagen Compliance, Treasury Forums at Global Level

Part H: Written working papers, white papers, books for International forums (to name a few in the profile)

- Wrote a working paper titled ~”Flaws with Black Scholes & Exotic Greeks”. The same paper got presented in Singapore Management University (SMU) Annual Conference alongside various others International Seminars.
- Co-authored maiden book ~ “Options for Risk Free Portfolio” covering all Options Strategies for Corporate Treasurers, Traders and Bankers.
- The same book published by Maclaren Palgrave in NY
- Wrote several articles, Publications, Titles for respective Magazines, Banking sites and International bodies like ASSOCHAM.
Demystifying Financial Derivatives (Exotic Series)


- Currently writing new book titled “Techniques to Hedge your Interest Rate Exposures” which would cover all practical exposures regarding variety of techniques to hedge your Interest Rates Exposures in your Balance Sheet. The book is scheduled in Dec’17 in Australia, Singapore, and Dubai.

Part I – Objective of the Course – Demystifying Financial Derivatives (Exotic Series)

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 programme will also focus on analysing, structuring and decomposing hedging, trading and investment strategies utilising 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 component 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 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.

Targeted 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 in Business Administration (MBA)

Part I - Course Content – Demystifying Financial Derivatives (Exotic Series)

Module 1: - Introduction to Foreign Exchange 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 )
Demystifying Financial Derivatives (Exotic Series)

- 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: Onshore Foreign Exchange Markets - Deliverable Markets

- 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
  - 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)
Demystifying Financial Derivatives (Exotic Series)

- Interest Rate Hedging - Reverse Dollarization
  - Conversion of $ Assets / (Liabilities) into Local Currency Assets / (Liabilities)
- Interest Rate Hedging - Overnight 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 - Overnight 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
  - 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
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)
  - 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: Implication of Trade Finance & Foreign Exchange – Part II

- 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
Demystifying Financial Derivatives (Exotic Series)

- 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
  - 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
Demystifying Financial Derivatives (Exotic Series)

- 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

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)
Demystifying Financial Derivatives (Exotic Series)

- Commodities Linked Notes (CLLN)
- Gold Linked Notes (GLN)
- Currencies Linked Notes (CLN)
  - Foreign Currency Hedging of Correlation Products
  - Correlation Products Delta
    - Delta
    - D Delta
    - I Delta
    - N Delta
    - C Delta

- Live Demonstration of Financial Terminals – Thomson Reuters, 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.

- Course Duration: Course duration is 60 Hrs + 2 Hrs of Complimentary Skype Call which to be taken within 3 Months of completion of the Course.
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