

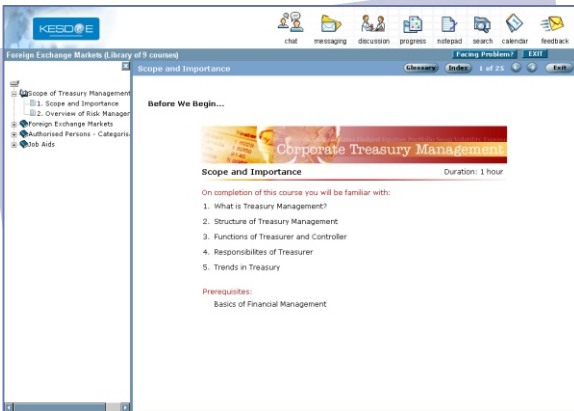
CTM - Foreign Exchange Management

Empowering corporates with an interactive corporate treasury management resource

After completing this course you will be conversant with:

- Various foreign exchange exposures
- Techniques for mitigating these exposures
- Real-life case studies on currency risk exposure
- Currency risk sharing agreement





Overview

This course group provides an in-depth understanding of the various risks (transaction, translation and economic exposure risks) a corporate is exposed to, when dealing in foreign exchange. The sources of these exposures and techniques to mitigate them, using different financial instruments are discussed. Various caselets in the form of simulations are provided for better understanding. A 10-point checklist for sharing currency risks in long-term contracts is one of the highlights of this course.

Course Level & Number of Courses

Basic & Intermediate Level
Library of 7 Courses

Instructional Method

Dynamic, Interactive e-learning

Recommended Background

Familiarity with basic financial concepts

Target Audience

Every professional involved in the global financial services industry (as a provider, user, regulator or advisor of product/services, marketplace/exchange) would benefit from KESDEE's innovative solutions.

- Supervisory Agencies
- Central Banks
- Financial Institutions
- Commercial Banks
- Investment Banks
- Housing Societies/Thriffs
- Mutual Funds
- Brokerage Houses
- Stock Exchanges
- Derivatives Exchanges
- Insurance Companies
- Multinational Corporations
- Accountancy Firms
- Consultancy Firms
- Law Firms
- Rating Agencies
- Multi-lateral Financial Institutions
- Others

Library of 7 Courses

Time taken to complete each Course: Two - Three hours

1. Treasury Management – Scope and Importance

- What is Treasury Management?
- Structure of Treasury Management
- Functions of Treasurer and Controller

2. Overview of Risk Management

- Concept of Risk
- Risk Management Process
- Determination of Business Objectives
- Identification of Risks
- Measurement of Risk

3. Translation Exposure

- Translation Exposure
- Translation Methods
- Accounting Treatment Under Fasb No. 8 and 52
- Hedging Translation Exposure

4. Transaction Exposure

- Steps in measuring Transaction Exposure
- Spot Markets Vs. Forward Market Hedge
- Hedging - Other Alternatives

5. Economic Exposure

- The impact of Forex on Operations
- Interface with Sourcing, Pricing, Production siting, Marketing and R&D
- Fixed Vs. Variable costs
- Exchange Rates: The impact on competitiveness
- Management of Economic Exposure or Operating Exposure

6. Case Studies- Foreign Exchange Exposure

Currency risk exposure experiences of:

- Volkswagen
- Rolls Royce
- Laker Airways
- Lessons Learnt from these Case Studies

7. Currency Risk Sharing Agreement

- Sharing Currency Risk in Long-term Contracts
- Evaluating Agreements for Currency Risk Sharing
- Range Forward vs. Currency Risk Sharing Agreement

Job Aids

- Measurement Tools
- Disclosures
- Scope and Structure of FX and Derivatives Markets
- Global Best Practices
- Policy Templates
- Regulations

Calculators in Foreign Exchange Management - Treasury Management

1. American / European Quotes
2. Spot Cross Rates
3. Calculating Forward Rate
4. Forward Cross Rates
5. Pricing Currency Futures - Continuous Compounding
6. Pricing Currency Futures - Daily Basis
7. Valuation of Generic Currency Swaps
8. NPV of Currency Cash Flow in a Swap
9. Options strategies (Excel)
10. Operating Exposure
11. Current / Non-current Method
12. Monetary/Non-monetary Method
13. Temporal Method
14. Current Rate Method
15. Money Market Hedge
16. Forward Market Hedge
17. Break Forward
18. Range Forward
19. Participate Forward
20. Duration
21. Duration of Portfolio
22. Convexity
23. BPV of a Bond
24. BPV of a Portfolio
25. BPV of a Forward Rate Agreement
26. BPV of a Coupon Paying Bond
27. Yield Curve Interpolation
28. Calculation of FRA settlement
29. Pricing T-Bond futures contract
30. Options on Futures
31. Options on LIBOR
32. Swaptions
33. Pricing interest rate swap
34. Confidence Level for a given Standard Deviation
35. Standard Deviation for a given Confidence Level
36. VaR Moving from one Confidence Level to Another (required period and Confidence level)
37. VaR - Variance Covariance Method
38. Value at Risk for Different Weights
39. Calculation of discount and price -bill of exchange
40. Price of a Discount Instrument
41. Price of a Commercial Paper
42. Money Market yield / Cash Price of CD
43. Yield - Bill of Exchange
44. Portfolio Risk and Return (when covariance and returns of assets NOT given)
45. Portfolio Risk and Return (when covariance and returns of assets is given)

KESDEE's Off-the-Shelf e-Learning Course Libraries

| Product Name | No. of Courses |
|--|-----------------------|
| 1. Asset Liability Management | Library of 28 Courses |
| 2. Liquidity Management and Contingency Funding Plan | Library of 14 Courses |
| 3. Financial Institution Analysis - CAMELS Approach | Library of 08 Courses |
| 4. Financial Mathematics | Library of 07 Courses |
| 5. Global Banking Supervision | Library of 15 Courses |
| 6. Capital Adequacy Planning (Basel I) | Library of 07 Courses |
| 7. Basel-II-University | Library of 63 Courses |
| 8. Operational Risk Management – Basel II | Library of 09 Courses |
| 9. Futures and Forwards | Library of 07 Courses |
| 10. Swaps | Library of 07 Courses |
| 11. Options | Library of 10 Courses |
| 12. Market Risk - Basic | Library of 08 Courses |
| 13. Market Risk - Intermediate | Library of 08 Courses |
| 14. Market Risk - Advanced | Library of 04 Courses |
| 15. Value at Risk | Library of 16 Courses |
| 16. Credit Analysis | Library of 13 Courses |
| 17. Credit Ratings | Library of 03 Courses |
| 18. Counter party Credit Risk | Library of 09 Courses |
| 19. Credit Risk Modeling | Library of 06 Courses |
| 20. Credit Derivatives | Library of 23 Courses |
| 21. Operational Risk Management | Library of 21 Courses |
| 22. Asset Securitization | Library of 28 Courses |
| 23. Asset Liability Management for Insurance Companies | Library of 29 Courses |
| 24. Anti-Money Laundering | Library of 06 Courses |
| 25. Financial Privacy | Library of 06 Courses |
| 26. Corporate Governance | Library of 09 Courses |
| 27. Sarbanes-Oxley Act | Library of 12 Courses |
| 28. Governance, Risk and Compliance | Library of 07 Courses |
| 29. Money Markets | Library of 09 Courses |
| 30. Fixed Income Markets | Library of 17 Courses |
| 31. Equity Markets | Library of 10 Courses |
| 32. Foreign Exchange Markets | Library of 09 Courses |
| 33. Commodity and Energy Markets | Library of 03 Courses |
| 34. CTM - Foreign Exchange Management | Library of 07 Courses |
| 35. CTM - Treasury Analytics | Library of 05 Courses |
| 36. CTM - Interest Rate Risk Management | Library of 04 Courses |
| 37. CTM - Funding and Investments | Library of 05 Courses |
| 38. CTM - Implementation | Library of 04 Courses |
| 39. CTM - Case Studies | Library of 05 Courses |
| 40. Understanding Financial Statements | Library of 02 Courses |
| 41. Budgeting | Library of 05 Courses |
| 42. Management Accounting | Library of 07 Courses |
| 43. Financial Accounting | Library of 09 Courses |
| 44. Mutual Funds | Library of 10 Courses |
| 45. Financial Planning | Library of 09 Courses |
| 46. UCP600 | Library of 07 Courses |
| 47. International Trade Services | Library of 09 Courses |
| 48. BBM - Deposits | Library of 04 Courses |
| 49. BBM - Advances | Library of 07 Courses |
| 50. BBM - Marketing | Library of 03 Courses |

Available Products

KESDEE's Off-the-Shelf e-Learning Course Libraries

| Product Name | No. of Courses |
|---|-----------------------|
| 51. BBM - Payment and Settlement System | Library of 02 Courses |
| 52. BBM - Foreign Exchange Operations | Library of 03 Courses |
| 53. BBM - Trade Finance | Library of 02 Courses |
| 54. BBM - Book Keeping and accounting | Library of 03 Courses |
| 55. BBM - Ancillary Services | Library of 02 Courses |
| 56. BBM - Risk Management | Library of 03 Courses |
| 57. BBM - Technology and Security | Library of 02 Courses |
| 58. BBM - HRM and CSR | Library of 02 Courses |
| 59. BBM - Retail Banking | Library of 03 Courses |
| 60. Introduction to Bank Lending Environment | Library of 07 Courses |
| 61. Basics of Banking | Library of 10 Courses |
| 62. Flotation | Library of 04 Courses |
| 63. Project Valuation | Library of 03 Courses |
| 64. Trading Operation Controls | Library of 04 Courses |
| 65. Economics | Library of 16 Courses |
| 66. Estate Planning | Library of 04 Courses |
| 67. Global Economic Crisis - Liquidity Management | Library of 07 Courses |
| 68. Brokerage Operations | Library of 01 Course |
| 69. Risk Analysis | Library of 05 Courses |

* CTM: Corporate Treasury Management

* BBM: Bank Branch Management

Certification Tutorials

| | |
|--|-----------------------|
| 1. ePRM Coach | Library of 68 Courses |
| 2. Associate ePRM Coach | Library of 36 Courses |
| 3. eFRM Coach for FRM Part I Exam | Library of 37 Courses |
| 4. eCoach for the CFA® Level I Program | Library of 76 Courses |

Upcoming Products

KESDEE has the required technology platform to respond to clients training requirements in the banking and financial services industry. We offer several solutions, each developed with the guidance of creditable experts. Given below are few of the forthcoming products:


- Agricultural Finance




GFTT

Global Financial Training and Technology

5280 Carroll Canyon Road, Suite 220, San Diego; CA 92121, U.S.A

 +1 858-558-8118

 +1 858-558-8448



information@kesdee.com,
gfttinfo@kesdee.com



www.kesdee.com,
www.gftt.com