

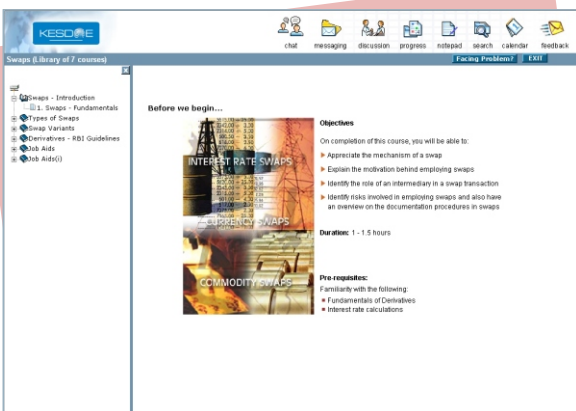
Swaps

A comprehensive e-learning product covering the fundamentals, types of and pricing of swaps contracts

After completing this course, you will be conversant with:

- The mechanism of a generic swap and the concepts and terminologies used in swaps
- Different types of swaps and the motivation behind employing them
- The variants in the basic structure of swaps and their pricing and valuation concepts





Overview

Swap transactions which involve exchange of one set of cash flows for another, represent one of the cornerstones of derivatives trading. Since its inception, the swaps market has experienced phenomenal growth (over US\$ 3 trillion in size today). Financial institutions and corporate treasuries are increasingly employing swaps. As financial institutions and corporate treasuries increasingly employ swaps and the market experiences further growth in size and number, a professional guide to understanding swaps is essential for the various participants. This is an excellent product for anyone from management, trainee traders, back office support, accountants or corporate treasurers seeking to use swaps in asset management. It will help those with an interest in swaps to understand the variety and complexity of today's market.

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

The themes of this product are:

- The fundamentals of swaps contracts
- The different types of swaps and its variants
- Structuring swaps based on requirement
- Understanding pricing and valuation concepts of swaps

Library of 7 Courses

Time taken to complete each Course: Two - Three hours

1. Swaps – Fundamentals

- Objectives
- What are swaps?
- Elements of a swap
- Participation by Financial Intermediaries
- Types of Swaps
- Pricing and Valuation Concepts
- Risks associated with swaps
- Documentation

2. Interest Rate Swaps

- Objectives
- What is an Interest Rate Swap?
- Basic Transaction
- Plain vanilla Interest Rate Swaps
- Interpreting swap quotes
- Pricing and Valuation of Interest rate swaps

3. Currency Swaps

- Objectives
- Introduction to currency swaps
- Mechanism of a Currency swap
- Pricing and Valuation of Currency swap
- Currency Vs. Foreign exchange swaps

4. Commodity Swaps

- Objectives
- What is a commodity swap?
- Plain vanilla commodity swaps
- Pricing commodity swaps
- Commodity swaps Vs. Futures contracts
- Credit risk in commodity swaps

5. Equity Swaps

- Objectives
- Introduction
- A Plain Vanilla Equity Swap
- A Single Currency Equity Swap with a fixed notional principal
- Cross-currency Equity Swaps
- What do Equity Swaps do?
- Variations in the basic structure

6. Interest Rate Swap Variants

- Objectives
- Introduction
- Asset swaps
- Zero-coupon swaps
- Basis swaps
- Deferred swaps
- Delayed- rate-setting and Rate-Capped Swaps
- Amortizing Swaps
- Draw down Swaps
- Other variants

7. Swaptions

- Objectives
- Introduction
- Swaption Variants
- Pricing Swaptions
- Uses of Swaptions

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- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Benchmarking Data

Calculators in Futures and Forwards

1. Amortizing swaps
2. Commodity swaps
3. Currency swaps
4. Drawdown swaps
5. Forward swaps
6. Pricing Interest rate swaps
7. Daycount calculator
8. Currency Swaps Valuation Calculator
9. Swaptions

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 |

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

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| 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

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