MAWA EVENTS

Address: No. 857, Block A2. Leisure Commerce Square - No 9., 46150 Petaling Jaya, Selangor, Malaysia

Phone: +601116373203 | **Email:** info@mawaevents.net

UNDERSTANDING SWAPS & DERIVATIVES FOR ADVANCED PRACTITIONERS

"Master Complex Derivatives and Optimize Your Hedging & Trading Strategies"

Schedule

Venue (InHouse)	Fees
At Your Organization Premises	Ask For The Quotation

► **Available delivery methods:** In-House Training

Introduction

Derivatives are indispensable tools in modern financial markets, offering both risk management solutions and speculative opportunities. This advanced course is tailored for experienced finance professionals who want to deepen their knowledge of swaps and other derivative instruments. From structuring interest rate and currency swaps to analyzing credit and equity derivatives, the course emphasizes hands-on modeling, pricing, and risk management techniques. Real-world case studies and trading simulations reinforce theoretical concepts for practical application.

Objectives

By the end of this course, participants will be able to:

- Understand advanced structures and mechanics of interest rate, currency, credit, and equity swaps
- Price and value derivatives using industry models
- Analyze counterparty and collateral risks in OTC contracts
- Design and evaluate hedging strategies using derivative portfolios
- Assess accounting, legal, and regulatory implications of derivative instruments

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Why Attend

- Gain deeper insights into complex derivatives used by banks, asset managers, and corporates
- Learn practical modeling of swap cash flows, exposures, and fair value adjustments
- Build confidence in identifying arbitrage opportunities and managing basis risk
- Understand the global derivatives regulatory landscape (e.g., ISDA, EMIR, Dodd-Frank)
- Benchmark your understanding through interactive simulations and expert-led discussions

Target Audience

- Treasury and Derivatives Dealers
- Quantitative Analysts and Financial Engineers
- Risk Managers and Internal Auditors
- Investment Professionals and Fund Managers
- Corporate Finance, ALM, and Treasury Teams

Individual Benefits

- Master valuation and structuring of derivatives
- Enhance market risk and credit exposure analysis skills
- Learn from real-case derivative transactions and pricing errors
- Gain recognition in internal teams for high-level derivative expertise

Organizational Benefits

- Improve risk-adjusted returns through advanced hedging
- Increase team capability in pricing, booking, and monitoring derivative trades
- Reduce counterparty and regulatory compliance risks
- Support innovation in structured financial products and client solutions

Instructional Methodology

- Technical presentations with quantitative modeling demonstrations
- Case studies of real market derivative transactions
- Excel-based pricing models and scenario simulations
- Group strategy design and peer reviews
- Interactive quizzes and trading floor simulations

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Course Outline

DETAILED 5-DAY COURSE OUTLINE (Customizable) Training Hours: 07:30 AM – 03:30 PM Daily Format: 3–4 Modules | Coffee breaks: 09:30 & 11:15 | Lunch Buffet: 01:00 – 02:00

Day 1: Advanced Derivatives Landscape and Regulatory Environment

- Module 1 (07:30 – 09:30): Evolution and Role of Derivatives in Global Finance
- Module 2 (09:45 – 11:15): Key Derivative Classes – Linear vs Non-linear Products
- Module 3 (11:30 – 01:00): OTC vs Exchange-Traded Derivatives & Regulatory Landscape

Day 2: Interest Rate & Currency Swaps in Practice

- Module 4 (07:30 – 09:30): Pricing and Valuing Interest Rate Swaps (IRS)
- Module 5 (09:45 – 11:15): Basis Swaps, Forward Rate Agreements, and Swaptions
- Module 6 (11:30 – 01:00): Currency Swaps and Cross-Currency Basis Risk

Day 3: Credit, Equity, and Exotic Derivatives

- Module 7 (07:30 – 09:30): Credit Derivatives: CDS, Index Tranches, Credit Events
- Module 8 (09:45 – 11:15): Equity Derivatives: Total Return Swaps, Equity Options
- Module 9 (11:30 – 01:00): Exotic Structures: Barrier Options, Callable Swaps

Day 4: Hedging Strategies and Risk Management

- Module 10 (07:30 – 09:30): Derivative Portfolio Hedging Techniques
- Module 11 (09:45 – 11:15): Counterparty Risk, CVA, DVA, and Collateralization
- Module 12 (11:30 – 01:00): Managing Derivative Exposures Under IFRS/GAAP

Day 5: Simulation, Stress Testing & Strategy Design

- Module 13 (07:30 – 09:30): Stress Testing Derivative Books and Sensitivity Analysis
- Module 14 (09:45 – 11:15): Live Case Simulation – Structuring a Multi-Instrument Hedge
- Module 15 (11:30 – 01:00): Review, Debrief, and Certificate Distribution

Certification

Participants will receive a Certificate of Completion titled: “Understanding Swaps & Derivatives for Advanced Practitioners”, certifying their advanced capability in complex derivative strategies and risk control.

Why Choose MAWA Events

- **Global Expertise:** More than 17 years of experience in professional training and consulting.
- **Industry-Leading Faculty:** Courses delivered by seasoned professionals with hands-on experience.
- **Practical Insights:** Learn to turn theory into actionable strategies for real-world business impact.
- **Client-Focused Solutions:** Customized programs designed to achieve your organisation’s unique goals.

In-House / Customized Training Interested in running this course for your team? Please contact us:	TEL: **+601116373203**	EMAIL: **info@mawaevents.net**

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