ASIAN INSTITUTE OF MANAGEMENT

SCHOOL OF EXECUTIVE EDUCATION AND LIFELONG LEARNING

Mastering Derivatives – Strategies & Applications

Applications in Capital Markets and Value Investing

Program starts in February 2024

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OVERVIEW

Financial derivatives are commonly used for managing various financial risk exposures, including price, foreign exchange, interest rate, and credit risks.

The Mastering Derivatives – Strategies and Applications is the ultimate training solution for financial professionals who are looking to enhance their knowledge and skills in the field of derivatives. This program is designed to provide participants with a comprehensive understanding of derivatives, their applications, and how to effectively manage risks in the capital markets.

The program was designed to guide participants with the fundamentals of derivatives, including options, futures, forwards, swaps, and more. You'll learn how to use these financial instruments to hedge against risk, generate income, and create value investments in equities, commodities, metals, and foreign exchange.

The interactive program design will allow you to learn the concepts and framework holistically and you'll have access to a variety of resources to help you master derivatives, including case studies, simulations, and practical exercises. You'll also benefit from the opportunity to network with other financial professionals and exchange insights and experiences.

This Derivative workshop program is designed for Treasury managers, Asset Managers, Risk Managers, and Portfolio and Fund managers, who are responsible for taking prudent decisions to mitigate risk in the Capital Markets. It will help participants to get an in-depth understanding of the risk in foreign exchange and how to use derivatives to hedge future exposures. This program will also offer a proper understanding and methodology for Value Investments in Equities. It will elucidate strategies to use volatility in creating value investments in Equities, Commodities, Metals, and Foreign Exchange.

PROGRAM OBJECTIVES

- Aims to help decision makers (Treasury managers, Asset managers, Fund and portfolio managers) to manage the uncertainty in markets and arrive at prudent hedging solutions

- Develops a comprehensive understanding of derivatives on foreign exchange and Equities, methods of its use to mitigate market risk and identify prudent investment opportunity

- Understanding various hedging methods used in corporate treasury to reduce future foreign exchange exposure by various case studies.

WHAT YOU WILL LEARN

Day 1: Introduction to Foreign Exchange Derivatives

- Overview of Capital markets and its participants
- Overview of Foreign exchange and equity markets
- Types of foreign exchange derivatives: forwards, futures, swaps, and options
- Mechanics of call and put options.
- Pricing parameters of Options
- Structuring customized payoff using Calls and Puts

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PROGRAM SCHEDULE

February 12, 14, 16, 19, 21, 2024
5:30 PM to 9:00 PM (GMT+08) on all dates

PROGRAM FEE
PHP 25,990.00 or USD 473.00*

*The prevailing exchange rate at the date of payment may apply.

Let us know if you are interested to avail of early bird/group discount or discuss payment terms.

YOUR PROGRAM FACULTY

Snehashis Das
Adjunct Faculty
Asian Institute of Management

To find out how you can participate,
contact us at SEELL@aim.edu or
visit https://go.aim.edu/seellinquiries
https://go.aim.edu/seellprogramcalendar

Day 2: Exotic Options and their applications

- Overview and understanding of exotic options.
- How barrier options work and their payoff structure
- How One/No Touch Options work and payoff structure
- Hedging techniques for barrier and touch Options
- Asian Options and there use cases.
- Risk management of Exotic Options

Day 3: Used cases of Options

- Case Study 1
- Case Study 2
- Case Study 3
- Hedging and investing with Derivatives
- Risk Management of Options Portfolio

Day 4: Value Investing in Equities

- Value Investing Principles
- Understanding the difference between Value Investing and other Investing strategies

Day 5: Use of Derivatives and Risk Management

- Use of derivatives in Equities and Value Investing
- Use of derivatives in Commodities/Precious Metals
- Derivatives as tool to manage overall risk
- Global Portfolio Risk Management

KEY BENEFITS

In-depth understanding of derivatives in a very simple and practical way and its application in managing risk and investments. Understanding Value Investing and its application.

WHO SHOULD ATTEND

This course on Derivatives is intended for individuals who have a basic understanding of finance and want to deepen their knowledge of the foreign exchange market and the use of derivatives for risk management and prudent investment. Some potential attendees of this course might include:

1. Finance professionals: such as traders, analysts, risk managers, and treasury managers, asset and fund managers who are keen to gain a deeper understanding of derivatives.
2. Business owners: who are involved in international trade and need to manage foreign exchange risk.
3. Investors: who want to invest in foreign exchange derivatives for speculation or hedging purpose. They will also gain skills to use derivatives for investing in Equities.
4. Students: who are pursuing a degree in finance, economics, or business and want to gain a better understanding of foreign exchange and equity derivatives.
5. Anyone interested in finance: who wants to learn more about derivatives and how they are used in financial markets.

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Snehashis Das
Adjunct Faculty
Asian Institute of Management

Snehashis Das has been working in Derivatives for the last 25 years. He has been a Senior FX Options Trader and risk manager, Senior Advisor, and Senior Banker over his career in the Investment Banking Industry. He gathered an in-depth understanding of the derivatives markets working with Calyon, Wachovia- Wells Fargo, Natixis, and Commerzbank. He graduated from the Indian Institute of Technology, Kharagpur in Chemical Engineering and then went on to complete his Master's in Business Management from the Asian Institute of Management, Manila. He is also a member of the Global Association of Risk Professionals after completing the certification of the course on Financial Risk Manager in 2001. He is also an advisor with a start-up called Ai-Robotics, a venture in autonomous mobility.

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EARNING CREDENTIALS

Successfully completing the program earns participants One (1) unit which can be credited to the following:

- Postgraduate Certificate in Financial Management
  *Post-Graduate Certificates require five (5) units earned within two (2) years.

Participants will also earn one (1) unit which can be credited to the Postgraduate Diploma in Management.

*The Postgraduate Diploma in Management requires a total of twenty (20) units earned within three (3) years.

ELIGIBLE PROGRAMS

For guidance on other eligible programs for Postgraduate Certificates and designing your learning journey with SEELL, please email us at SEELL@aim.edu or visit our website at https://executiveeducation.aim.edu

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