



Optionalysis Seminar Series

Currency Hedging and risk management using derivatives

Intensive seminar exploring the use of derivatives and options in the currency market. Clearly explains fundamental concepts on derivatives vs cash markets, options pricing and strategy fundamentals. The seminar includes a session focused entirely on use of derivatives and options for hedging purposes – aimed at corporate treasurers that would like to implement better hedging programs.

Seminar is exclusively conducted by Ravi K. Jain and seats will be limited to ensure a smaller group and thus greater interaction and participation

Format of the seminar is a mix of lecture, question/answer and open discussion and participation. Each day there will be a time slot for free form interaction and mingling to encourage cross fertilization of ideas and thought amongst participants.

The aim is to maintain an intellectually stimulating and engaging environment at all times –with ample downtime to still enjoy the two days

Course Content

Derivatives in plain English

- Futures vs Cash
- Futures in FX
- Demystifying Volatility
- Options concepts, valuation and greeks
- Options strategies
- Fundamental, technical, statistical signals
- Data analysis
- Types of models
- Backtesting
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Risk Management and hedging for corporates

- FX exposure and the need to manage
- USDINR forward / future pricing
- Hedge accounting
- Constructing meaningful hedges
- Futures vs options
- Exchange traded vs OTC