

SYLLABUS

Basic Course on Derivatives being traded in the Fixed Income and Forex Markets

I. INTEREST RATE SWAPS & FORWARD RATE AGREEMENTS

- a. Introduction to Swaps & FRAs
- b. Basics & Pricing of Rupee Swaps
- c. Applications & Risk Management of Swaps & FRAs
- d. Risk Management through Swaps & FRAs
- e. Regulatory Aspects & Reporting

II. CURRENCY SWAPS

- a. Introduction to Currency Swaps & its variants
- b. Basics & Pricing of Currency Swaps
- c. Applications & Risk Management of Currency Swaps
- d. Risk Management through Currency Swaps
- e. Regulatory Aspects & Reporting

III. CROSS CURRENCY OPTIONS

- a. Introduction to Currency Options
- b. Basics & Pricing of Currency Options
- c. Applications & Risk Management of Currency Options
- d. Risk Management through Currency Options
- e. Regulatory Aspects & Reporting

IV. STRUCTURED PRODUCTS

- a. Exotic Options
- b. Introduction to Interest Rate Options
- c. Structured Interest Rate & Currency Swaps
- d. Strategic Applications of Derivatives in the Indian Scenario &
- e. Case Studies of Structured Products

FIMMDA BASIC COURSE ON DERIVATIVES



**FIXED INCOME MONEY MARKET &
DERIVATIVES ASSOCIATION OF INDIA**

81, 8th Floor, Maker Chambers VI, Nariman Point, Mumbai - 400 021, India.
Tel.: 2202 5725 / 35 / 29 Fax: 91-22-22025739 Email: fimmda@fimmda.org
Website: www.fimmda.org



*Nurturing Markets,
Widening Horizons*

