Swaps & OTC Derivatives Training Course

Professional Development Training Course Outline

Category	Capital Markets and Investment	**Duration**	5 Days
Base Fee	$1,500 USD	**Delivery Mode**	Online / On-site Hybrid

Course Introduction

Swaps & OTC Derivatives Training Course is designed to equip financial professionals with advanced knowledge and practical skills in derivatives trading, risk management, and portfolio optimization. Participants will gain a comprehensive understanding of interest rate swaps, currency swaps, credit derivatives, and other over-the-counter (OTC) instruments, including their valuation, structuring, and regulatory frameworks. With the increasing complexity of global financial markets, this course addresses the need for professionals to navigate derivatives instruments effectively, mitigate counterparty risk, and apply sophisticated trading strategies. By leveraging real-world case studies and hands-on simulations, participants will develop actionable insights that enhance both strategic and operational decision-making within financial institutions.

This training emphasizes practical applications and trending market practices, focusing on regulatory compliance, hedge accounting, and advanced risk analytics. Participants will explore derivative pricing models, sensitivity analysis, and collateral management techniques. By the end of this course, learners will be confident in executing OTC derivatives transactions, managing derivatives portfolios, and understanding market conventions. This course is ideal for professionals seeking to elevate their careers in trading, treasury, risk management, and financial consulting. The content also integrates trending financial technologies, ensuring participants remain competitive in rapidly evolving financial markets.

Programme Curriculum

Swaps & OTC Derivatives Training Course

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Course Objectives

1. Understand the fundamentals of swaps and OTC derivatives, including key instruments and market conventions.
2. Learn pricing and valuation techniques for interest rate swaps, currency swaps, and credit derivatives.
3. Apply risk management strategies using derivatives for hedging and portfolio optimization.
4. Develop expertise in collateral management and counterparty risk assessment.
5. Analyze derivatives impact on financial statements and hedge accounting requirements.
6. Gain proficiency in derivatives trading strategies and execution methods.
7. Explore regulatory frameworks, including Dodd-Frank, EMIR, and Basel III compliance.
8. Conduct sensitivity analysis and value-at-risk (VaR) assessments for derivatives portfolios.
9. Understand structured derivatives products and their applications in financial markets.
10. Learn dispute resolution mechanisms and legal considerations in OTC derivatives.
11. Apply advanced analytics for derivatives pricing and market risk evaluation.
12. Build skills for scenario analysis, stress testing, and reporting of OTC derivatives positions.
13. Integrate technology solutions for derivatives management, including trading platforms and analytics tools.

Organizational Benefits

- Improved risk management and portfolio hedging strategies.
- Enhanced regulatory compliance and audit readiness.
- Optimized derivatives valuation and accounting processes.
- Increased operational efficiency in treasury and trading desks.
- Strengthened decision-making through scenario analysis and stress testing.
- Greater transparency in counterparty risk management.
- Accelerated employee skill development in derivatives markets.
- Reduced exposure to market volatility and financial losses.
- Enhanced strategic planning and investment decision-making.
- Increased organizational competitiveness in global financial markets.

Target Audiences

1. Treasury professionals
2. Risk managers
3. Portfolio managers
4. Investment bankers
5. Financial analysts
6. Compliance officers
7. Derivatives traders
8. Financial consultants

Course Duration: 5 days

Course Modules

Module 1: Introduction to Swaps & OTC Derivatives

- Overview of OTC derivatives markets
- Types of swaps and derivative instruments
- Market participants and trading conventions
- Regulatory environment and reporting requirements
- Case study: Interest rate swap market evolution
- Hands-on simulation: Derivative identification

Module 2: Interest Rate Swaps

- Mechanics and structures of interest rate swaps
- Pricing models and valuation techniques
- Risk factors and sensitivities
- Hedging strategies using swaps
- Case study: Corporate hedging using IRS
- Simulation: Pricing and risk assessment

Module 3: Currency Swaps

- Cross-currency swap structures
- Valuation and pricing techniques
- FX risk management applications
- Collateral and settlement processes
- Case study: Multinational treasury hedging
- Hands-on exercise: FX swap pricing

Module 4: Credit Derivatives

- Overview of credit default swaps (CDS)
- Pricing and valuation models
- Credit risk management strategies
- Regulatory and accounting considerations
- Case study: CDS portfolio stress testing
- Practical exercise: Credit risk simulation

Module 5: Advanced OTC Instruments

- Structured derivatives and exotic options
- Hybrid products and their applications
- Risk and valuation considerations
- Market conventions for exotic derivatives
- Case study: Structured note implementation
- Simulation: Pricing and hedging

Module 6: Derivatives Risk Management

- Market risk measurement and mitigation
- Value-at-risk (VaR) analysis for derivatives
- Sensitivity analysis and scenario planning
- Counterparty risk assessment and collateral management
- Case study: Risk-adjusted derivatives portfolio
- Simulation: Risk management dashboard

Module 7: Regulatory & Compliance Frameworks

- Dodd-Frank, EMIR, and Basel III overview
- Reporting and disclosure requirements
- Legal aspects and documentation standards
- Compliance monitoring and audits
- Case study: Regulatory compliance in OTC derivatives
- Practical activity: Documentation review

Module 8: Derivatives Trading Strategies & Applications

- Execution and settlement of derivatives trades
- Trading strategies and market positioning
- Portfolio optimization using derivatives
- Advanced analytics for trading decisions
- Case study: Hedge fund derivatives strategy
- Simulation: Trade execution and risk evaluation

Training Methodology

- Interactive lectures with trending market examples
- Case study analysis and group discussions
- Hands-on simulations of trading and risk management
- Practical exercises for pricing and valuation
- Real-world scenario analysis and stress testing
- Technology-based applications and platform demonstrations

Register as a group from 3 participants for a Discount

Send us an email: info@fineskilltrainingcenter.org or call *+254769199797*

Certification

Upon successful completion of this training, participants will be issued with a globally- recognized certificate.

Tailor-Made Course

We also offer tailor-made courses based on your needs.

Key Notes

a. The participant must be conversant with English.

b. Upon completion of training the participant will be issued with an Authorized Training Certificate

c. Course duration is flexible and the contents can be modified to fit any number of days.

d. The course fee includes facilitation training materials, 2 coffee breaks, buffet lunch and A Certificate upon successful completion of Training.

e. One-year post-training support Consultation and Coaching provided after the course.
f. Payment should be done at least a week before commence of the training, to Fineskill Training Center account, as indicated in the invoice so as to enable us prepare better for you.

Upcoming Scheduled Sessions

Start Date	End Date	Location	Price
23 Nov 2026	27 Nov 2026	Online	$1,000
23 Nov 2026	27 Nov 2026	Physical	$1,500

Start Date	End Date	Location	Price
23 Nov 2026	27 Nov 2026	Physical	$3,000
23 Nov 2026	27 Nov 2026	Physical	$3,000
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$4,500
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$6,000

Ready to enroll or request a customized program? Book online or contact us:

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