

## CURRENCY MANAGEMENT (ADVANCED)

FX derivatives in the context of customer advisory services and advisory liabilities



### Date & time

October 25, 2018  
09:00 am to 05:00 pm



### Location

Große Gallusstraße 9,  
60311 Frankfurt  
Germany



**Number of participants**  
limited



### Price

800 EUR (+VAT)  
You get a **discount of 30 %** if you  
book Currency Management  
(Basic) too



### Registration

[academy@l-p-a.com](mailto:academy@l-p-a.com)

## Content

Currency derivatives represent a standard component in the product range of many banks for customer advisory services.

Building on the seminar "Currency Management (Basic)" additional products and other bank-specific currency management characteristics will be deeply analysed.

## Main topics

- **Option pricing models:** price-influencing parameters of options, sensitivities ("The Greeks"), differentiation between implicit and historical volatility.
- **Combined hedging strategies:** structuring, pricing and the concrete usage of Risk Reversal, KI-Forward, Bonus Forward, etc.
- **Target Redemption Forward (TARF):** functionality, opportunities and risks of usual product variants from the perspective of a customer.
- **Consulting liability:** fundamentals in the regulatory and legal context, including concrete implications for your business based on case studies.

Guest speaker: Dr. Peter Clouth, Managing Partner at CLOUTH & PARTNER

## Target group

The seminar is primarily designed for professionals and executives working in Interest & Currency Management, Trading, Risk Controlling, Finance and Regulatory Reporting. The content is provided "by experts, for experts".

Ingo Schiegler



Lucht Probst Associates GmbH  
Senior Manager

Specialist for sales & structuring and valuation of  
financial products