

Course No. 1055

Derivatives & Hedging Strategies

TREASURY & FINANCIAL MARKETS
FINANCE, INVESTMENT & BANKING

DURATION

5 Days

LOCATION

Munich, Germany

DELIVERY

Classroom

DATES

26 – 30 Oct 2026



Scheduled Event Details

CITY	Munich, Germany
DATE	26 – 30 Oct 2026
DELIVERY TYPE	Classroom
COURSE FEE	€5,400

Course Overview

Derivatives & Hedging Strategies is a comprehensive professional training course designed to equip banking and financial professionals with the knowledge, analytical expertise, and practical skills required to understand derivative instruments and implement effective hedging strategies for managing financial risk. As financial markets become increasingly complex and volatile, derivatives have become essential tools for mitigating exposure to interest rate risk, foreign exchange risk, commodity price risk, and market volatility. Effective use of derivatives enables financial institutions to protect earnings, preserve capital, optimize treasury performance, and support sound strategic decision-making.

This course provides participants with a structured understanding of the major derivative products used in banking and financial markets, including forwards, futures, swaps, and options. Participants will explore the characteristics, pricing principles, valuation methodologies, trading mechanisms, settlement processes, and practical applications of each instrument. The program emphasizes how derivative products are used by banks, corporations, investment firms, and institutional investors to manage financial exposures while complying with regulatory and governance requirements.

The program also examines professional hedging strategies for managing market risk, interest rate risk, foreign exchange risk, commodity price risk, and investment portfolio risk. Participants will study hedge design, hedge effectiveness, basis risk, counterparty risk, derivative valuation, collateral management, regulatory reporting, accounting considerations, treasury governance, stress testing, and risk measurement techniques. The course demonstrates how Derivatives & Hedging Strategies integrate with Treasury Management, Asset & Liability Management (ALM), Enterprise Risk Management (ERM), Market Risk Management, and investment management to strengthen institutional resilience.

Through practical case studies, pricing exercises, trading simulations, and interactive workshops,

participants will strengthen their ability to evaluate financial exposures, select appropriate derivative instruments, develop effective hedging strategies, assess hedge performance, and support executive decision-making. By the end of the course, participants will be equipped to improve financial risk management, optimize treasury performance, strengthen regulatory compliance, and enhance long-term financial stability through effective Derivatives & Hedging Strategies.

Objectives

- Analyze Derivatives & Hedging Strategies principles and evaluate their application within banking and financial institutions by the end of the course.
- Develop a comprehensive understanding of forward contracts, futures, swaps, options, and other derivative instruments.
- Evaluate financial exposures related to interest rates, foreign exchange, commodities, securities, and investment portfolios.
- Apply derivative pricing concepts, valuation methodologies, and risk measurement techniques to support informed financial decision-making.
- Design effective hedging strategies that reduce market risk while supporting organizational objectives and financial performance.
- Improve treasury and investment decisions through the appropriate use of derivative instruments and risk mitigation techniques.
- Strengthen governance by implementing derivative policies, internal controls, collateral management, and regulatory compliance procedures.
- Implement hedge effectiveness assessment, stress testing, scenario analysis, and performance measurement frameworks.
- Assess emerging developments in derivative markets, financial technology, digital trading platforms, and regulatory expectations.
- Align Derivatives & Hedging Strategies with Treasury Management, Asset & Liability Management, Enterprise Risk Management, Market Risk Management, and investment governance before course completion.

Who Should Attend

This course is designed for Treasury Managers, Treasury Dealers, Market Risk Managers, Asset & Liability Management (ALM) Managers, Investment Managers, Portfolio Managers, Treasury Analysts, Financial Analysts, Foreign Exchange Managers, Liquidity Managers, Finance Managers, Enterprise Risk Managers, Capital Market Professionals, Banking Operations Managers, Internal Audit Managers, Compliance Managers, Regulatory Reporting Specialists, and professionals responsible for treasury, investment, and financial risk management within banks and financial institutions.

The program is equally valuable for Chief Financial Officers, Chief Risk Officers, Chief Treasury Officers, Chief Investment Officers, Executive Management Teams, Asset and Liability Committee (ALCO) members, Board Risk Committee members, Audit Committee members, Central Bank Professionals, Banking Supervisors, Investment Firms, Asset Management Companies, Insurance Companies, Pension Funds, Brokerage Firms, FinTech Organizations, and senior executives responsible for treasury strategy, investment management, financial market activities, capital preservation, and enterprise-wide financial governance.

Learning Outcomes

- By the end of this course, participants will be able to:
- Develop an integrated Derivatives & Hedging Strategies framework aligned with international banking standards and financial market best practices.
- Evaluate financial exposures and determine the most appropriate derivative instruments for managing specific risks.
- Apply pricing and valuation methodologies for forwards, futures, swaps, and options.
- Design effective hedging strategies that mitigate interest rate risk, foreign exchange risk, commodity price risk, and market risk.
- Measure hedge effectiveness using professional analytical techniques, stress testing, and scenario analysis.
- Strengthen treasury governance through derivative policies, internal controls, collateral management, and regulatory compliance.
- Prepare executive reports and risk dashboards using Key Risk Indicators (KRIs), Key Performance Indicators (KPIs), and hedge performance metrics.
- Integrate derivative strategies with Treasury Management, Asset & Liability Management,

Enterprise Risk Management, and Market Risk Management.

- Assess emerging developments in derivative markets, electronic trading platforms, financial innovation, and evolving regulatory requirements.
- Develop a practical implementation roadmap to strengthen Derivatives & Hedging Strategies, improve treasury performance, optimize financial risk management, enhance regulatory compliance, and support sustainable banking performance.

Course Outline

DAY 01

Foundations of Derivatives and Financial Risk Management

- Introduction to derivative markets and financial instruments
- Types of derivatives and market participants
- Financial risks addressed through derivatives
- Regulatory framework and market infrastructure

PRACTICAL APPLICATION

Identifying financial exposures suitable for hedging

DAY 02

Derivative Instruments and Valuation

- Forward contracts and futures
- Swaps and interest rate swaps
- Currency swaps and foreign exchange derivatives
- Options and option strategies

PRACTICAL APPLICATION

Pricing and evaluating derivative instruments

DAY 03

Hedging Strategies and Risk Mitigation

- Interest rate hedging techniques
- Foreign exchange hedging strategies
- Commodity price and market risk hedging
- Hedge effectiveness measurement and basis risk

PRACTICAL APPLICATION

Designing comprehensive hedging strategies for treasury portfolios

DAY 04

Governance, Controls, and Regulatory Compliance

- Treasury governance and derivative policies
- Internal controls and collateral management
- Regulatory reporting and compliance requirements
- Stress testing and scenario analysis

PRACTICAL APPLICATION

Developing derivative governance and risk reporting frameworks

DAY 05

Building a High-Performance Derivatives & Hedging Framework

- Integrating Derivatives & Hedging Strategies with Treasury Management and Enterprise Risk Management
- International best practices in derivative risk management
- Digital transformation, financial technology, and electronic derivatives trading
- Continuous improvement of hedging performance and governance

DAY 05 — CONTINUED

FINAL WORKSHOP

Developing a comprehensive Derivatives & Hedging Strategies implementation plan that includes financial exposure analysis, derivative instrument selection, hedge design, pricing and valuation methodologies, risk measurement, stress testing, governance enhancement, regulatory compliance, collateral management, performance monitoring, and continuous improvement initiatives to strengthen financial resilience, optimize treasury performance, enhance risk management capabilities, and support sustainable banking operations.

Register or Request More Information

Course page: <https://quest-training.com/courses/derivatives-hedging-strategies>

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