

About Maravon

Maravon is a management consulting and service firm that helps leading organisations improve their performance in all matters with regard to finance.

Maravon works with corporate and investment banks, institutional investors and corporate companies in a broad range of financial management areas across strategy, innovation, methods, organisation, finance communication and technology.

Maravon's offices are located in the financial districts of Frankfurt and London from where Maravon's consultants serve clients across Europe and Asia with emphasis on Germany, Switzerland, Nordic, UK and China.

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Seminar Dates in 2010

- Frankfurt, 11 May 2010
- Zurich, 10 June 2010
- Zurich, 14 September 2010

Seminar Fees

We offer this seminar for EUR 1.250 exclusive VAT.

Included are:

- an 8-hours practical seminar
- printed colour handouts of all slides
- a CD-ROM with all Excel-examples to be used directly on the job
- beverages and a small lunch

Registration

To obtain more information, please contact our Prime Services practice under +49 69 505 092 468.

You can also directly register by submitting our online registration form under <https://academy.maravon.com> .

Maravon
FINEST IN FINANCE



Mathematics &
Excel-Modeling
for Corporate
Treasury

Our Tutors



Dr. Jan Rudl, is Maravon's Chief Financial Engineer and in this role responsible for the further development of Maravon's Technology Practice that includes the

Maravon Analytics Library and the VirtualTreasury cloud-computing services. Next to his position with Maravon Jan Rudl teaches Mathematics and Quantitative Finance at the Department of Mathematical Stochastics of the Dresden University of Technology.



Yang Liu is an Engagement Manager with Maravon and holds a Master's degree in Mathematical Finance of the Dresden University of Technology.

Yang Liu has been providing advice to many corporate and investment banks, industrial companies and private equity firms, especially regarding corporate finance, risk management, financial engineering and international accounting standards. In addition, she manages Maravon's relationships with China's major banks and corporates.

Agenda

- ▶ **Overview of Capital Markets Instruments and their Conventions**
 - Equity Securities
 - Debt Contracts
 - Foreign Exchange Instruments
- ▶ **The Yield Curve and the Term Structure**
 - Date & Time Handling incl. National Holiday Calendars
 - Compounding & Discounting
 - Yields & Discount Factors
 - Zero, Forward and Swap Rates
 - Bootstrapping Procedure in Practice with Excel and Bloomberg
- ▶ **Cash flow Generation and Valuation of Typical Treasury Products**
 - Loans, Bonds, Swaps and Interest Rate Options
 - FX Forwards, Swaps and Options
- ▶ **Mathematics for Financial Instrument Risk Modeling**
 - IAS 39 and IFRS 7
 - Partial Derivatives
 - Taylor Series Expansion
 - Sensitivities and Profits & Losses
 - Distributions and Value-at-Risk
- ▶ **Mathematics for Balance Sheet and Cash flow Risk Modeling**
 - The Monte Carlo Simulation
 - Net Asset Value-at-Risk and Recapitalisation
 - Cash flow-at-Risk and Liquidity Risk Management

Benefits

- Tutors with practical experience who know how turn useful scientific approaches into feasible solutions and applications that work
- Experience with capital market conventions for the practical use in Corporate Treasury departments
- Hands-on training enabling to master calculations for the majority of the typical financial instruments used in a Corporate Treasury
- Insight into the behind-the-scenes mathematics to understand the power and limitations of financial instruments in financing, investing and hedging
- Practical solutions for meeting regulatory requirements such IFRS 7 (risk disclosure) and IAS 39 (financial instruments treatment and hedge accounting)
- Handed out financial models in Excel ready-to-use in practice right after the seminar
- Extensive documentation that will serve as an ever-lasting reference