



Peter Skerritt & Associates



# STRUCTURING & MARKETING DERIVATIVE SOLUTIONS

VIRTUAL LEARNING  
PROGRAMME

e-PAL

## About the programme:

This highly practical workshop is aimed at treasury corporate dealers and relationship managers, who wish to acquire a sound understanding of how financial risk management instruments can be successfully applied to the needs of their corporate clients. It is also suitable for corporate clients themselves, who wish to explore the pricing and application of these instruments, in significant detail.

The focus of the programme is on the structuring and application of appropriate derivative hedging solutions in the foreign exchange, interest rate and commodity markets.

## Prior Learning Requirements:

The workshop is presented at an intermediate level, and it is important, therefore, that delegates already possess a basic understanding of cash and derivative instruments.

To ensure that these prior learning requirements are met, pre-course reading, and a multiple-choice self-assessment are provided.

## Workshop Methods:

The workshop comprises a series of live presentations via Microsoft Teams, followed by practical exercises and case studies.

Extensive use is made of Excel-based models.

## Equipment:

Each learner requires access to the following:

- A desktop computer or laptop with a current version of the Microsoft Office suite and webcam.
- A second computer screen OR smartphone.

## Dates:

The programme runs over six half-day sessions between **1 & 17 October 2025**.

Please see below for details of the programme and dates.

Please note that the times included in the schedule are based on UTC +2.

## Virtual Programme Key

### Learning Outcomes:

- 1) Gain a typical corporation's eye-view of exposure management.
- 2) Identify and quantify corporate financial risks.
- 3) Assist with the formulation of a corporate hedging policy.
- 4) Understand the risks and rewards of forward- and option-based hedging instruments.
- 5) Create and price customised hedging structures.
- 6) Calculate the impact on earnings and cashflow of different hedging strategies.
- 7) Examine key hedge accounting standards.
- 8) Provide value-added advice regarding dynamic adjustment of hedges.
- 9) Differentiate between 'the good, the bad and the ugly' hedging solutions.
- 10) Examine the risk and reputational issues of selling and using derivative products and the relevant regulatory requirements.
- 11) Identify the counterparty credit risk implications of treasury products and popular mitigants, including the ISDA Master Agreement and collateralisation.

## Facilitator:

Peter has spent over three decades in the financial markets as a derivatives trader, financial engineer, author, and trainer, with experience in Europe, The United States, The Middle East, and Africa.

He has worked extensively with large and medium-sized corporations in the development of a range of vanilla and exotic hedging solutions, and he has coached several generations of corporate dealers, relationship managers and derivative traders.



**Peter Skerritt**  
**Facilitator**

## Client

### Presentations:

The workshop culminates in simulated client presentations by the delegates, based on a hypothetical exposure profile.

## **Contact Us:**

To arrange a programme, or for enquiries, please contact our Programme Director, Lerato Metseeme.

Email: [lerato@peterskerritt.com](mailto:lerato@peterskerritt.com)

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**Lerato Metseeme  
Programme Director**

## **Fee:**

The cost of the workshop per delegate is USD 1 095.00.

VAT at 15% will be levied on invoices to South African residents.

Organisations registering two or more candidates will receive a 10% discount.

**Please see below for the programme schedule.**

# Programme:

## Session 1: 1 October

**08h00** Identifying and measuring financial risks  
**08h45** Break  
**09h00** The hedging decision  
**09h45** Break  
**10h00** Corporate FX risk management  
**10h45** Break  
**11h00** Measuring FX exposures  
**11h45** Break  
**12h00** Vanilla and non-vanilla FX forwards  
**12h45** Close

## Session 4: 10 October

**08h00** Commodity risk management  
**08h45** Break  
**09h00** Commodity forwards and futures  
**09h45** Break  
**10h00** Commodity swaps  
**10h45** Break  
**11h00** Option-based hedging solutions  
**11h45** Break  
**12h00** Option pricing  
**12h45** Close

## Session 2: 3 October

**08h00** FX swaps  
**08h45** Break  
**09h00** Creating synthetic assets and liabilities  
**09h45** Break  
**10h00** Corporate interest rate management  
**10h45** Break  
**11h00** Measuring interest rate exposures  
**11h45** Break  
**12h00** FRAs and IRS  
**12h45** Close

## Session 5: 15 October

**08h00** Volatility analysis  
**08h45** Break  
**09h00** Option strategies  
**09h45** Break  
**10h00** Option strategies (cont.)  
**10h45** Break  
**11h00** Popular exotics  
**11h45** Break  
**12h00** Structured products  
**12h45** Close

## Session 3: 8 October

**08h00** Creating a zero-coupon derivative curve  
**08h45** Break  
**09h00** Pricing vanilla IRS  
**09h45** Break  
**10h00** Non-vanilla IRS  
**10h45** Break  
**11h00** Pricing currency swaps  
**11h45** Break  
**12h00** Application of CCBS  
**12h45** Close

## Session 6: 17 October

**08h00** Counterparty credit risk (CCR)  
**08h45** Break  
**09h00** Measuring and mitigating CCR  
**09h45** Break  
**10h00** Assessing suitability and disclosure  
**10h45** Break  
**11h00** Client presentations  
**11h45** Break  
**12h00** Client presentations (cont.)  
**12h30** Feedback and prize-giving  
**12h45** Close