The Lalit, Mumbai, 18th September 2025
9am to 6pm –Full Day Event

QuantArt
Creating Value through Markets

Strategic Treasury & Hedging Workshop 2025

Foreign Exchange II Commodity II Interest Rate

Quantarts flagship program will convene CFOs, finance directors, treasury leaders, and procurement heads for an eventful day of intensive learning and dialogue. The workshop will feature three focused training modules covering Advanced Commodity Hedging, ECB Hedging & Interest Cost Reduction, and FX Hedging & Performance Management, each designed to deliver practical, market-tested strategies that strengthen decision-making and enhance treasury performance.

Our Illustrious Speakers & Panelists

Ashutosh Mishra
Senior VP-Treasury :JSW

Julius Mathew
Head Treasurer-Hexaware

Ajay Jain
Senior GM (Procurement)- Reliance

Samir Lodha
MD-Quantart

Ramesh Subramanyam
Independent Director

Amita Khurana
Group Chief, Raw Materials Procurement, Tata Steel

Piyush Agarwal
Head Price Risk Management-Hindalco

Srinivas Puni
Managing Partner-Quantart

Lakshmanan V
Treasurer Federal Bank

Rajiv Jain
Head FX and Derivatives -GMR

Adarsh Khandelwal
Head Treasury-Cactus Communications

Sandip Basu
Managing Partner-Quantart

Nirav Dalal
Head Financial Markets-Yes Bank

Kasturi Soundararajan
Head Treasury-Tata Power

Akshay Chinchalkar
Head of Research& Content, Axis Securities

Vinod Garg
Managing Partner-Quantart

Advanced Commodity Hedging

9 am to 12 pm

- **Commodity Outlook -** Focused updates and insights on relevant commodities based on participant companies' exposures—covering Base Metals, PGMs, Steel, Palm Oil, Crude and its derivatives, Gold & Silver.
- **Procurement & Hedging Strategy -** Designing seamless procurement and hedging frameworks that actually work—integrated, practical.
- **Commodity Algorithms & Technical-Based Hedging -** Using quantitative models and technical signals to build smart hedging strategies—especially for Base Metals and Crude.
- **Option-Based Commodity Hedging -** Structures that are actively helping companies reduce cost, manage uncertainty, and retain upside—range options, collars, spreads, and more.
- **MCX vs LME Arbitrage -** Understanding arbitrage opportunities and selecting the right market for hedging—based on liquidity, pricing efficiency, and cost.
- **Basis Risk Management -** Identifying, quantifying, and managing basis risk to ensure hedge effectiveness and alignment with underlying exposures. Specially for steel and other petro derivative hedging.
- **Commodity Hedging Framework -** Complete setup—policy design, regulatory considerations, margin planning, cost control, strategy development, and risk governance.
- **Tools and Software -** For automation of commodity exposure capturing, hedge capturing, MTM, Gain/ Loss, Performance, Risk Analysis, MIS.
- **Case Studies -** Practical documentation, real-life examples, and implementation guidelines that demonstrate how companies have made hedging work.

ECB Hedging and Interest Cost Reduction

12 pm to 3 pm

- **Interest Rate Outlook** - Coverage on key benchmarks—MIBOR, MIFOR, SOFR, and EURIBOR—with focus on current trends and what to expect.
- **ECB Hedging Strategies** - Multiple structuring choices with clear pros and cons—focused on practical, low-cost solutions for hedging foreign currency borrowings. Covering Swaps, Options, Long-term Forwards (LTFX), tenor and instrument selection, regulatory considerations, cost efficiency, and credit charges.
- **JPY & EUR ECBs** - Cost reduction by availing JPY or EUR ECB and managing Fx risk using safe options.
- **Rupee Loan Cost Reduction via Swaps** - Using interest rate swaps smartly to bring down borrowing costs on INR loans.
- **Fixed vs Floating: IRS Strategy** - Taking advantage of a steep INR curve and inverted USD curve—when to go fixed, when to stay floating.
- **Bond vs Loan vs Foreign Currency Loan** - Evaluating each option—cost, flexibility, risk, and alignment with your funding and hedging strategy.
- **Hedge Accounting, MTM, and Valuation** - Hedge accounting, MTM, Valuation, CVA, DVA coverage.
- **Swap Pricing Basics** - Insights into swap pricing, valuation, and including quick calculations.

FX Performance Management

3 pm to 6 pm

- **USDINR Drivers & Outlook** - Key factors moving USDINR—macros, flows, interest differentials, and global trends—along with our structured outlook.
- **Algorithm-Based Hedging** - Data-driven, rule-based hedging strategies that remove subjectivity and bring consistency in hedge decisions.
- **Option-Based Hedging Strategies** - Structures that reduce cost, protect downside, and retain upside—customised for both exporters and importers-Scenarios. When to use a structure and how to monitor and manage.
- **Exclusive Session**-Replicating Option Payoffs Using Forwards - How to create option-like outcomes using only forwards— suits many corporate RMPs.
- **Hedge Strategy for Exporters & Importers** - Strategies that look appropriate in the current market. Levels to Hedge, Tenor, Hedge Ratio, etc.
- **Hedge Accounting & MTM Management** - How to Implement hedge documentation, effectiveness testing, and MTM reporting—aligned with Ind-AS and audit requirements.
- **Best Practices in FX Risk Management** - What leading companies are doing right—across policy, process, decision-making, execution, and review.

For Registrations:
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QuantArt - Creating Value Through Global Markets

20	Currency Pair Live Rates
100%	Improved Budget Rates for advisory clients with consistency
1000+	Trained participants from Corporates and Banks with consistent positive feedback

QuantArt is dedicated to achieving financial savings for clients by strategically optimizing risk and return across various asset classes globally. Our vision is to continuously bridge global financial market asymmetries by combining our understanding of the global market with QuantArts algorithms and the expertise of our team. Hedgenius, our Treasury software, is a robust tool designed to empower teams operating in global financial markets. It offers a range of calculators, scenario generators, and serves as a centralized platform for efficient data management. We aim to deliver assured risk-adjusted savings for corporates and institutions, consistently achieving 100% Key Result Areas for the treasuries we work with. Operating across geographies, we navigate local market intricacies while closely monitoring the broader financial landscape. Our trainings and knowledge sessions focus on enhancing individual and organizational effectiveness, covering practical operational aspects and staying updated on market movements, regulations, and technology.

Leadership Team

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Managing Director

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