



ATENEUM DE MANILA UNIVERSITY
GRADUATE SCHOOL OF BUSINESS
CENTER FOR CONTINUING EDUCATION



Ateneo-BAP Institute of Banking

ONLINE PROGRAM

MANAGING RISKS FROM FX AND INTEREST RATE EXPOSURES

December 11, 14, 16 & 18, 2021

Synchronous sessions via Zoom

Asynchronous sessions via access to the AteneoBlueCloud (Canvas LMS)



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ABOUT AGSB-CCE

The Ateneo Graduate School of Business - Center for Continuing Education (AGSB-CCE) was established to complement the existing Ateneo-BAP Institute of Banking, a consortium between the Ateneo de Manila University and the Bankers Association of the Philippines. It was initially known as the Basic Leadership Program (BLP) until the name was changed to Continuing Professional Education (CPE) and then finally, to Center for Continuing Education (CCE).

Under AGBS, CCE takes an active role in addressing specific industry concerns that require immediate, purposeful, and focused response. As an industry resource and partner, CCE offers continuing professional development programs that are workplace-based with immediate take-away value. Methodologies are based on business simulation, practical exercises and applications, case analyses, and focused discussions. Courses are designed, developed and delivered by industry practitioners who are noted experts in their respective fields. Together, AGBS and CCE support the Ateneo mission to promote excellence, integrity and service.



WHO SHOULD ATTEND?

1. Finance and treasury officers of companies who wish to acquire a very good understanding of how exposures in foreign exchange and interest rates occur (such as when borrowing in foreign currency or when issuing debt securities), monitored and controlled; and how to manage these risks using various products and techniques;
2. Commercial banking, corporate banking and branch managers with client relationship responsibilities who wish to have a good understanding of the FX and interest rates risks their clients would have and of the FX and interest rate products that they can provide their clients to assist them in managing such risks, and being aware of the credit risk implications of each product; and
3. Officers in banks involved in the processing and controlling of credit risks arising from FX and interest rate transactions with clients.

OBJECTIVES

The program is designed for participants to acquire good understanding of:

- ➔ How exposures in foreign exchange and interest rates in a company are generated, identified, measured and reported; and how they could impact profitability and capital position of the company
- ➔ Various foreign exchange and interest rate products to be used for managing foreign exchange and interest rates risks
- ➔ The risks between counterparties when transacting foreign exchange or interest rates products
- ➔ Hedging FX or interest rate exposures
- ➔ Controlling counterparty risks from transactions in FX and Interest Rate products

MANAGING RISKS FROM FX AND INTEREST RATE EXPOSURES

This program covers various exposures of a company in foreign exchange and interest rates, and how these risks are managed using foreign exchange and interest rate products. There will be intensive discussion on various common transactions of companies including foreign currency borrowings and issuance of debt securities which lead to exposures in foreign exchange and interest rates, on how a risk exposure is identified, measured, reported, and on how various FX and interest rate products are used and when appropriate to manage risks. Illustration of risks will be discussed from the viewpoint of both the corporate side (which will require FX or interest rate products to manage their risks) and the banks side (that will provide such products to meet their clients' product needs.)

PROGRAM OUTLINE

MODULE 1

1. Course Introduction
2. Concept of Exposures and Risks
3. Foreign Exchange Exposure and Risk
4. Components of a FX Transaction
5. Foreign Exchange Rate Quotation
6. The FX Markets -Geography, Types
7. Factors Affecting FX rates
8. Types of FX Transactions
9. Forward Rate, Forward Points, Non-Delivery Forwards

10. Review of FX Transactions, Markets

MODULE 2

1. FX Swaps
2. FX Options
3. Review of FX Swaps and Options
4. Managing FX Exposures Using various FX Products

MODULE 3

1. Interest Rate Exposures and Risks
2. Interest Rate Gaps
3. Interest Rate and Liquidity Gaps
4. Factors Affecting Interest Rates
5. Monetary Policy Framework
6. Interest Rate Products: Bonds, Repos, IRS, CCS and related market risks
7. Review of exposures in Interest rates and related risks
8. Managing Interest Rate Exposures using loans/deposit, bonds, repo, IRS, CCS

MODULE 4

1. Counterparty Risks in FX & IR deals-Pre-Settlement & at Settlement date
2. Limits to Control Market and Counterparty Risks of various FX & IR transactions/positions
3. Review Counterparty risks and limits to control Market and Counterparty risks in various FX & IR transactions
4. Case Studies on measuring FX and Interest Rate Exposures, managing the related risks and recommending hedging measures, if warranted.
5. Closing

RESOURCE PERSON



CLEMENTE ESCAÑO

Mr. Clemente Escaño is an in-house trainer at large banks and has conducted training at official institutions such as the South East Asian Central Banks Training Centre (SEACEN), Bank Indonesia, Institute of Banking and Finance, Singapore; financial institutions; and large corporations in Singapore, Manila, Jakarta, Kuala Lumpur. He is also a Consultant on financial market products, services, risk management, financial markets group organizational structure and policies and human resource development.

Prior to this, he worked at senior management levels in Citibank Manila, Hong Kong, Singapore, Bank of America, Union Bank of Switzerland, ABN AMRO Bank, Jakarta, Indonesia.

He was the founding Director of Singapore International Monetary Exchange (SIMEX). He also served as Director, Institute of Banking and Finance, Singapore, and Chairman, Singapore Foreign Exchange Market Committee, to name a few.

Mr. Escaño completed his Bachelor's degree in Economics from Xavier University and Master's degree in Industrial Economics from the University of Asia and the Pacific. He is also a Certified Reiss Profile Master.

MANAGING RISKS FROM FX AND INTEREST RATE EXPOSURES

PROGRAM DETAILS

December 11 & 18, 2021
(Saturdays)

8:30 am - 12:30 pm

December 14 & 16, 2021
(Tuesday and Thursday)

4:00 pm - 8:00 pm

Synchronous sessions via Zoom

**Asynchronous sessions via access to the
AteneoBlueCloud (Canvas LMS)**

PROGRAM FEE

Php 10,000.00 (*Early Eagle Rate*)

Php 11,000.00 (*Regular Rate*)

**Schedules and prices may change without prior notice.*

INCLUSIONS

- Digital copies of the materials can be accessed through AteneoBlueCloud (Canvas LMS)
- Digital Certificate of Completion

REGISTER NOW!

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SCAN CODE
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