



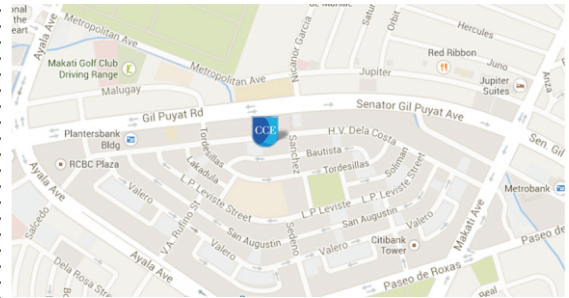
## Managing Risks from Foreign Exchange and Interest Rate Exposures

### Package inclusions:

- Program fee
- Training Kit
- AM/PM snacks
- Lunch
- Certificate of course completion

### Venue:

Ateneo de Manila University - Salcedo Campus  
 3/F Ateneo Professional Schools Bldg.,  
 130 H.V. Dela Costa St., Salcedo Village,  
 Makati City, Philippines



### DATES

March 30-31, 2020  
 Monday - Tuesday  
 8:30 pm - 4:30 pm

### PROGRAM FEE

Php 11,800.00 (Early Eagle Rate  
 until March 16)  
 Php 12,800.00 (Regular Rate)

### HOW TO REGISTER Online

[www.cce.ateneo.edu](http://www.cce.ateneo.edu)

### Email

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December 9, 2019



ATENEO DE MANILA UNIVERSITY  
 GRADUATE SCHOOL OF BUSINESS



## financial management

# Managing Risks from Foreign Exchange and Interest Rate Exposures

March 30-31, 2020

## ATENEO - BAP INSTITUTE OF BANKING



ATENEO DE MANILA UNIVERSITY  
 GRADUATE SCHOOL OF BUSINESS



BANKERS ASSOCIATION  
 OF THE PHILIPPINES

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.)

# Managing Risks from Foreign Exchange and Interest Rate Exposures

## objectives

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

1. 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
2. Various foreign exchange and interest rate products to be used for managing foreign exchange and interest rates risks
3. The risks between counterparties when transacting foreign exchange or interest rates products
4. Hedging FX or interest rate exposures
5. Controlling counterparty risks from transactions in FX and Interest Rate products

## 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.

## resource person



MR. CLEMENETE 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, Bank Mandiri and Bank Internasional Indonesia in 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 completed academic requirements for Master's degree in Industrial Economics from Center for Research and Communication (now University of Asia and the Pacific). He is also a Certified Reiss Profile Master.

## program content

- I. **Exposures and Risks in Foreign Exchange**
  - A. Concept of foreign exchange exposure/risk
  - B. Generation, identification, reporting of foreign exchange exposures
  - C. Understanding foreign exchange transaction, foreign exchange rate quotations, and types of foreign exchange markets
  - D. Factors affecting foreign exchange rates
  - E. Foreign exchange forward and swap transactions
  - F. Foreign exchange options
  - G. Managing/hedging market risks from various foreign exchange exposures
- II. **Exposures and Risks in Interest Rates**
  - A. Concept of interest rate exposure and risk
  - B. Understanding interest rate transactions and markets
  - C. Difference of interest rate and liquidity exposure
  - D. Factors affecting interest rates
  - E. Bonds, repurchase agreements, interest rate swaps, cross currency swaps
  - F. Managing/hedging market risks from various interest rate exposures
- III. **Counterparty risks from FX and Interest Rate transactions**
  - A. Pre-Settlement
  - B. At settlement
- IV. **Controlling Risks from FX and Interest Rate Exposures**
  - A. **Limits for Market Risks**  
- measuring potential loss on FX and Interest Rate open positions
  - B. **Limits for Counterparty Risks**  
- measuring potential loss from outstanding FX and Interest Rate transactions
- V. **Case study - Impact on financial performance from FX and interest rate risk exposures.**
- VI. **Case studies - Needs of companies for foreign exchange and interest rates products to manage foreign exchange and interest rate exposures - and banks meeting these needs.**