



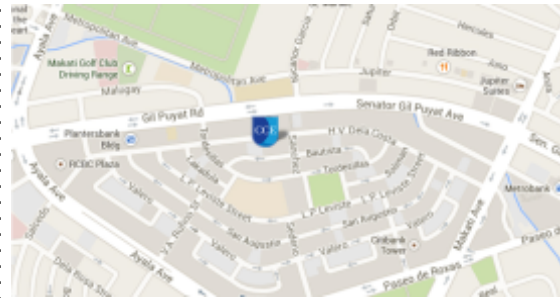
Managing Risks from FX Interest Rate Exposures

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

September 23 - 24, 2019
 Monday - Tuesday
 8:30 pm - 4:30 pm

PROGRAM FEE

Php 11,800.00 (Early Eagle Rate until Sept. 9)
 Php 12,800.00 (Regular Rate)

HOW TO REGISTER Online

www.cce.ateneo.edu

Email

sales.cce@ateneo.edu

Call

(+632) 8302043

Schedules and prices may change without prior notice.



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July 24, 2019



ATENEO DE MANILA UNIVERSITY
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financial management

Managing Risks from FX and Interest Rate Exposures

September 23 - 24, 2019

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 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 FX and Interest Rate Exposures

objectives

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

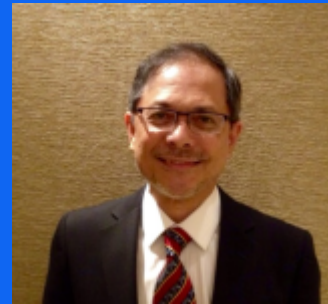
1. How exposures in foreign exchange and interest rates in a company are generated, identified, measured and reported; and how they could impact profitability and capital position of the company;
2. Various foreign exchange and interest rate products to be used for managing FX and Interest rate risks;
3. The risks between counter parties when transacting FX or interest rates products; and
4. Hedging FX or interest rate exposures.

who should attend

This program will be very useful to:

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, 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. Escano 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 risk from various FX exposures using FX products

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. Interest rate risk in bonds
- E. Repurchase agreements
- F. Factors affecting interest rates
- G. Interest rate swaps and cross currency swaps
- H. Managing market risk from various interest rate exposures using interest rate products

III. Risk exposure to counterparts in FX and Interest Rate transactions

- A. Pre-settlement
- B. At-settlement

IV. Quantifying potential loss from counterparty default

V. Controlling counterparty risk

VI. Case study - Impact on financial performance from FX and interest rate risk exposures.

VII. 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.