

**8 – 9 June 2017**

# Derivatives and its Applications in Thailand

Course Fees :

16,000 Baht

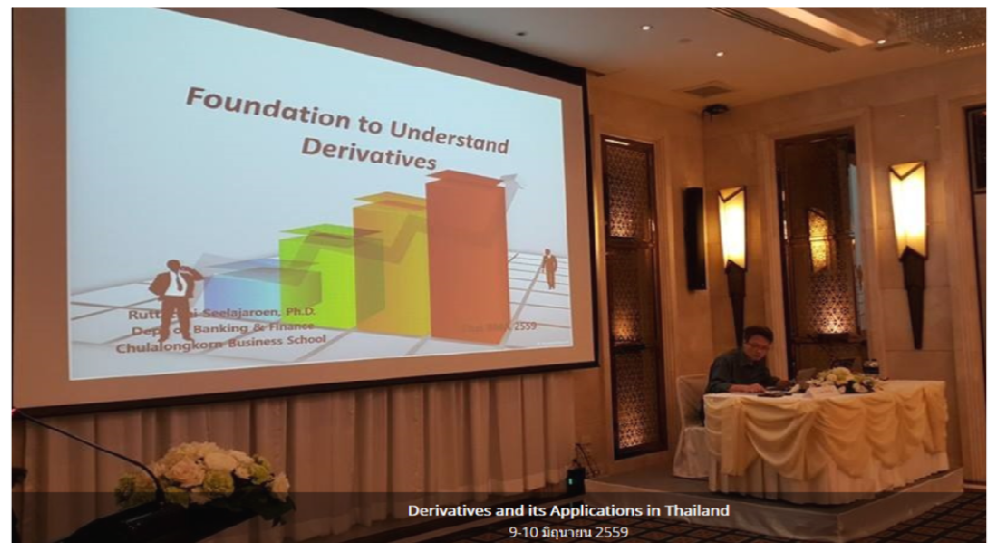
(lunch and coffee breaks are included)

Venue:

**Montathip 3**

**Anantara Siam**

**Bangkok Hotel**



## Objective:

At the end of this course, the participants will be able to;

- Understand basic principles governing the working and organization of the swaps market
- Identify financial risk exposure and use the main hedging techniques for management of risk
- Understand legal and accounting principles involved in the derivatives market

## Course Highlights

The course will introduce the attendees to the derivative products currently used in Thailand. We will start from the basic building blocks to build up solid foundation to understanding the products that are currently traded in the markets. The ultimate goal of this course is to foster an intuitive understanding of derivative products, so that attendees would be able to expand on their own knowledge in the future.

## Who should attend?

### Target Audiences:

Current employees within Corporate treasury function at a corporation. Global market sales, Investment Manager.

*\*This course is appropriate for those who have had basic finance background*



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Ploenchit Rd., Bangkok 10330

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Tel. 02-257-0357 ext. 405, 402 Email: [training@thaibma.or.th](mailto:training@thaibma.or.th)



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## Day 1 : 8<sup>th</sup> June 2017

Time	Topics	Speaker
09.00 - 10.30	<b>Foundation to understand Derivatives</b> <ul style="list-style-type: none"> <li>Cash flow , Discount Cash flows</li> <li>Yield Curves, Yield to Maturity</li> <li>Term Structures of Interest Rates</li> <li>Interest Rate Parity Theory</li> <li>FX Spot , FX Forward , FX Swap , FRAs</li> </ul>	<b>Ruttachai Seelajaroen, Ph.D.</b> <b>Department of Banking&amp;Finance</b> <b>Faculty of Commerce &amp; Accountancy</b> <b>Chulalongkorn University</b>
10.30 - 11.00	<b>Coffee Break</b>	
11.00 - 12.00	<b>Introduction to Interest Rate Derivatives</b> <b>Products : Interest Rate Swap (IRS)</b> <ul style="list-style-type: none"> <li>Introduction to IRS</li> <li>Market Convention</li> <li>6M THBFIX</li> <li>IRS Pricing Methodology</li> <li>IRS vs Bond Market</li> <li>Factors determining IRS market</li> </ul>	<b>Mr. Skul Boondiskulchok, CFA</b> <b>Assistant Vice President</b> <b>Bangkok Bank PCL</b>
12.00 - 13.00	<b>Lunch</b>	
13.00 - 15.00	<b>Products: Interest Rate Swap (IRS) – Cont.</b> <ul style="list-style-type: none"> <li>Case Study : Hedging interest rate risk with IRS</li> <li>Case Study : Reducing cost with IRS</li> </ul> <b>Products : Cross Currency Swap (CCS)</b> <ul style="list-style-type: none"> <li>Introduction to CCS</li> <li>Market Convention</li> <li>CCS Pricing Methodology</li> <li>Factors determining CCS</li> </ul>	<b>Mr. Skul Boondiskulchok, CFA</b> <b>Assistant Vice President</b> <b>Bangkok Bank PCL</b>
15.00 - 15.30	<b>Coffee Break</b>	
15.30 - 17.00	<b>Products : Cross Currency Swap (CCS)</b> <ul style="list-style-type: none"> <li>Case Study : Hedging Investment in Foreign Currency</li> <li>Case Study : Hedging Foreign Currency Liability</li> </ul> <b>Combining into various product ideas &amp; Example</b>	<b>Mr. Kitti Charoenkitchaichana</b> <b>Chief - Corporate Sales</b> <b>Capital Markets Business Division,</b> <b>Kasikornbank PLC.</b>

## Day 2: 9<sup>th</sup> June 2017

Time	Topics	Speaker
09.30 - 10.45	<b>Introduction to ISDA Master Agreements</b> <ul style="list-style-type: none"> <li>Overview on 1992 and/or 2002 ISDA Master Agreement</li> <li>Introduction to 1992 and/or 2002 ISDA Master Agreement</li> <li>A section-by-section analysis of the 1992 and/or 2002 Agreement, with differences between the 1992 Agreement and the 2002 Agreement discussed in detail</li> </ul>	<b>Khun Benja Supannakul</b> <b>Partner</b> <b>Baker and McKenzie</b>
10.45 - 11.00	<b>Coffee break</b>	
11.00 - 12.15	<b>Introduction to ISDA Master Agreements</b> <ul style="list-style-type: none"> <li>Introduction to Credit Support Annex (CSA)</li> <li>How to negotiate Schedule to ISDA Master Agreement and Annex to CSA</li> <li>Q&amp;A</li> </ul>	<b>Khun Benja Supannakul</b> <b>Partner</b> <b>Baker and McKenzie</b>
12.15 - 13.15	<b>Lunch</b>	
13.15 - 14.45	<b>Trading Strategies</b> <ul style="list-style-type: none"> <li>Market Practices for Portfolio Adjustment</li> </ul>	<b>Khun Sanguan Jungsakul</b> <b>SVP &amp; Manager</b> <b>Money Market -Bond Team Dept.</b> <b>Global Market Group</b> <b>KrungThai Bank Plc.</b>
14.45 - 15.00	<b>Coffee break</b>	
15.00 - 17.00	<b>Derivatives Accounting in Thailand and Case study</b>	<b>Suwatchai Meakhaamnouychai</b> <b>Ph.D.</b> <b>Partner/Advisory Services</b> <b>Deloitte Touche Tohmatsu</b> <b>Jaiyos Audit Co., Ltd.</b>


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## Registration fees: register by the Early Bird date, 27<sup>th</sup> MAY 2017

Early Bird Registration (By 27 <sup>th</sup> MAY)						Regular Registration					
ส่วนลด 15% + Early Bird 10%			Early Bird 10%			ส่วนลด 15%			Regular Fee		
สมาชิกสมาคม หน่วยงานภาครัฐ รัฐวิสาหกิจ สภคสม สหกรณ์ หน่วยงานไม่แสวงหากำไร องค์กรที่ลงนามความร่วมมือทาง วิชาการกับสมาคม (MoU)			หน่วยงานทั่วไปและบุคคลอื่นๆ			สมาชิกสมาคม หน่วยงานภาครัฐ รัฐวิสาหกิจ สภคสม สหกรณ์ หน่วยงานไม่แสวงหากำไร องค์กรที่ลงนามความร่วมมือทาง วิชาการ กับสมาคม (MoU)			หน่วยงานทั่วไปและบุคคลอื่นๆ		
Registration fee (THB)	+7% VAT (THB)	TOTAL PAID (THB)**	Registration fee (THB)	+7% VAT (THB)	TOTAL PAID (THB)**	Registration fee (THB)	+7% VAT (THB)	TOTAL PAID (THB)**	Registration fee (THB)	+7% VAT (THB)	TOTAL PAID (THB)**
12,000.00	840.00	12,840.00	14,400.00	1,008.00	15,408.00	13,600.00	952.00	14,552.00	16,000.00	1,120.00	17,120.00

### Quick and easy way to make ONLINE

#### REGISTRATION & PAYMENT:

1. Enter to the website [www.thaibma.or.th](http://www.thaibma.or.th), then click  located in the upper left-hand side of the page.
2. Find course that you wish to register from the list of courses. Before register, please check you discount at [http://www.thaibma.or.th/product/seminar\\_course.html](http://www.thaibma.or.th/product/seminar_course.html) then click on 
3. Complete all of the required sections highlighted with an asterisk (\*) on line. The information you provide will be kept strictly confidential.
4. Click  and then click 'OK' on the confirmation dialog box. An e-mail confirming your registration and a PAY-IN SLIP will be sent to the e-mail address you provided.
5. Print the PAY-IN SLIP and make a payment by cash or cashier cheque at any branch of the Siam Commercial Bank (SCB). The cheque should be properly crossed and made payable to "Thai Bond Market Association".

6. Please retain the PAY-IN SLIP with the bank stamp as proof of payment.

7. Your receipt will be handed to you on the first day of the course (unless otherwise arranged).

#### CANCELLATION POLICY:

If you are unable to attend, a substitute delegate is welcomed at no extra charge. Please provide the name and title of the substitute delegate at least 3 working days before the course start date.

All cancellations must be in writing. To be eligible for a course fee refund, a written cancellation notice must be received by ThaiBMA at least 10 working days before the course start date. The administration charge of 20% of the course fee but no more than 3,500 Baht will be deducted from the refund. Regrettably, no refund can be made for cancellation received by ThaiBMA less than 10 working days before the course start date.

**Please note that ThaiBMA reserves the right to change the course agenda, speaker and venue.**