

# Derivatives and its Applications in Thailand

## Remote Classroom (Interactive online training)



### Objective:

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

- Understand basic principle 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

ON

10-13

NOVEMBER

2020

### 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**

### Course Fees:

**8,900 Baht**

**Venue:** *will be confirmed to your email*

*(7 days prior to the course start date).*

For further information please contact: Nutthaphol, Ranginee  
Tel. 02-257-0357 ext. 403, 402 Email: training@thaibma.or.th

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## Remote Classroom

### Day 1 : 10<sup>th</sup> November 2020

Time	Topics	Speaker
13.00 - 14.30	<b>Foundation to Understanding 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> Department of Banking & Finance Faculty of Commerce & Accountancy <b>Chulalongkorn University</b>
14.30 - 14.45	Break	
14.45 - 16.15	<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 THBFX</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> Vice President <b>Bangkok Bank PCL</b>

## Remote Classroom

### Day 2 : 11<sup>th</sup> November 2020

13.00 - 14.30	<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> Vice President <b>Bangkok Bank PCL</b>
14.30 - 14.45	Break	
14.45 - 16.15	<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> Chief - Derivatives Sales Capital Markets Business Division, <b>Kasikornbank PLC.</b>

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## Day 3 : 12<sup>th</sup> November 2020

Time	Topics	Speaker
13.00 - 14.15	<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>Ms. Benja Supannakul</b> Partner <b>Baker and McKenzie Ltd.</b>
14.15 - 14.30	Break	
14.30 - 15.45	<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> </ul>	<b>Ms. Benja Supannakul</b> Partner <b>Baker and McKenzie Ltd.</b>

## Remote Classroom

## Day 4 : 13<sup>th</sup> November 2020

13.00 - 14.30	<b>Trading Strategies</b> <ul style="list-style-type: none"> <li>Market Practices for Portfolio Adjustment</li> </ul>	<b>Mr. Sanguan Jungsakul</b> SVP & Manager Money Market - Bond Team Global Market Group <b>KrungThai Bank Plc.</b>
14.30 - 14.45	Coffee break	
14.45 - 16.45	<b>Derivatives Accounting in Thailand and Case study</b>	<b>Mr. Kasiti Ketsuriyonk</b> Partner <b>Deloitte Touche Tohmatsu</b> <b>Jaiyos Audit Co., Ltd.</b>

**Remarks:** All Session is conducted in Thai.

\*\*\*ThaiBMA reserves the right to make a minor change on some contents without prior notice\*\*\*

## Registration Fee & Payment Conditions

สิทธิพิเศษเพิ่มเติม	ประเภทผู้สมัคร	Registration fee (THB)	+7% VAT (THB)	TOTAL PAID (THB)**
ส่วนลด 10%	<ul style="list-style-type: none"> <li>▪ สมาชิกสมาคม หน่วยงานภาครัฐ รัฐวิสาหกิจ สมาคม สหกรณ์</li> <li>▪ หน่วยงานไม่แสวงหากำไร</li> <li>▪ องค์การที่ลงนามความร่วมมือทางวิชาการ กับ สมาคม (MoU)</li> </ul>	8,010.-	560.70	8,570.70
Regular Fee	<ul style="list-style-type: none"> <li>▪ หน่วยงานทั่วไปและบุคคลอื่นๆ</li> </ul>	8,900.-	623.-	9,523.-

(1) The payment must be paid within **14 WORKING DAYS BEFORE THE FIRST TRAINING DAY**, *in order to remain Early Bird discount.*




(2) For *Regular Registration*, the registration fee must be paid within **7 working days** before the start date.

\* Check your Discount rate at <http://www.thaibma.or.th/EN/Training/Seminar.aspx>

\*\* All fees are exempted from 3% withholding tax.

\*\*\* Training courses expense shall be deducted at amount of 200% of corporate, companies or juristic partnership income tax.

### 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/EN/Training/Seminar.aspx> 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 cheques 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 welcome at no extra charge. Please provide name and title of **the substitute delegate at least 5 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.**

ThaiBMA reserves the right to change or amend the course agenda, speaker and venue.