

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

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2021

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
(Excluding vat)

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For further information please contact: Nutthaphol, Juthamat
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Derivatives and its Applications in Thailand



Remote Classroom

Day 1 : 4th November 2021

Time	Topics	Speaker
09.00 - 10.30	Foundation to Understanding Derivatives <ul style="list-style-type: none"> Cash flow , Discount Cash flows Yield Curves, Yield to Maturity Term Structures of Interest Rates Interest Rate Parity Theory FX Spot , FX Forward , FX Swap , FRAs 	Ruttachai Seelajaroen, Ph.D. Chulalongkorn University
10.30 - 10.45	Break	
10.45 - 11.45	Introduction to Interest Rate Derivatives Products : Interest Rate Swap (IRS) <ul style="list-style-type: none"> Introduction to IRS Market Convention THBFIX Transition to THOR IRS Pricing Methodology IRS vs Bond Market Factors determining IRS market 	Skul Boondiskulchok, CFA Bangkok Bank PCL.
11.45 - 13.00	Lunch	
13.00 - 15.00	Products: Interest Rate Swap (IRS) – Cont. <ul style="list-style-type: none"> Case Study : Hedging interest rate risk with IRS Case Study : Reducing cost with IRS Products : Cross Currency Swap (CCS) <ul style="list-style-type: none"> Introduction to CCS Market Convention CCS Pricing Methodology Factors determining CCS 	Skul Boondiskulchok, CFA Bangkok Bank PCL.
15.00 - 15.15	Break	
15.15 - 16.45	Products : Cross Currency Swap (CCS) <ul style="list-style-type: none"> Case Study : Hedging Investment in Foreign Currency Case Study : Hedging Foreign Currency Liability Combining into various product ideas & Example	Kitti Charoenkitchaichana Kasikornbank PCL.

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Day 2 : 5th November 2021

Time	Topics	Speaker
09.00 - 10.15	Introduction to ISDA Master Agreements <ul style="list-style-type: none">• Overview on 1992 and/or 2002 ISDA Master Agreement• Introduction to 1992 and/or 2002 ISDA Master Agreement• 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	Sujade Simthamnit Baker and McKenzie Ltd.
10.15 - 10.30	Break	
10.30 - 11.45	Introduction to ISDA Master Agreements <ul style="list-style-type: none">• Introduction to Credit Support Annex (CSA)• How to negotiate Schedule to ISDA Master Agreement and Annex to CSA	Sujade Simthamnit Baker and McKenzie Ltd.
11.45 - 13.00	Lunch	
13.00 - 14.30	Trading Strategies <ul style="list-style-type: none">• Market Practices for Portfolio Adjustment	Sanguan Jungsakul KrungThai Bank PCL.
14.30 - 14.45	Break	
14.45 - 16.45	Derivatives Accounting in Thailand and Case study	Kasiti Ketsuriyong Deloitte Touche Tohmatsu Jaiyos Audit Co., Ltd.

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"> สมาชิกสมาคม หน่วยงานภาครัฐ รัฐวิสาหกิจ สมาคม สหกรณ์ หน่วยงานไม่แสวงหากำไร องค์กรที่ลงนามความร่วมมือทางวิชาการ กับ สมาคม (MoU) 	8,010.-	560.70	8,570.70
Regular Fee	<ul style="list-style-type: none"> หน่วยงานทั่วไปและบุคคลอื่นๆ 	8,900.-	623.-	9,523.-



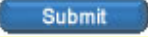
The payment must be paid within **14 WORKING DAYS BEFORE THE FIRST TRAINING DAY**,

* 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.

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1. Enter to the website www.thaibma.or.th, then click  ThaiBMA Training 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 and speaker