



FUNDAMENTALS OF FOREIGN EXCHANGE SWAPS

Thursday
12 August 2010
Kuala Lumpur

7 CPE
credit hours
for CRP
holders

INSTITUT BANK-BANK MALAYSIA

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Upon completion of the programme, participants will be able to:

- understand the mechanics of swaps;
- price FX Swaps; and
- appreciate the application of swaps for banks and corporations.

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- Introduction to “Classical” FX Swaps
- Features of FX Swaps
- Advantages of FX Swaps
- Application of a Typical FX Swap
- “Hitting” the Swap Price – Market Conventions
- The FX Swap Formula
- Determining the “Inter-Bank” Bid and Offer Swap Rates
- FX Swap Funding/Arbitraging
- Calculations on Borrowing/Raising Funds through Swap vs. Direct Funding
- Cost Reduction Strategy through FX Swap Gapping
- Comparing Cost of Borrowing Local Currency through Swap vs. “Cost-of-Fund” Methodology
- Determining Foreign Currency Deposit Rates through Swap

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This programme is designed for trainee FX inter-bank dealers, corporate dealers, position keepers, new dealers, dealing room support staff and personnel who require knowledge of FX in order to perform their jobs more effectively.

lectures, exercises and assessments

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Mr Simon Tan is an independent trainer and consultant based in Singapore. He has served at The Bank of Tokyo, Credit Lyonnais and Wells Fargo Asia Ltd. prior to becoming the Treasury Manager, Foreign Exchange & Money Market of DG Bank and DG-GZB Asia Ltd. in Singapore. Simon has been with the DG Bank for 8 years and has more than 15 years of experience being actively involved in Treasury seminars. He has lectured in the areas of money market, foreign exchange, asset / liability and fund management, and related banking products for Institut Bank-Bank Malaysia (IBBM). He has also conducted similar courses for the Institute of Banking & Finance (IBF) in Singapore as well as public and in-house seminars for banks, financial institutions and corporations in the region. Simon holds a Bachelor of Business Administration from the University of Singapore.

Date Thursday, 12 August 2010

Time 9.00 a.m. – 5.00 p.m.

Venue Institut Bank-Bank Malaysia
Wisma IBI, 5 Jalan Semantan
Damansara Heights
50490 Kuala Lumpur

Attire Office attire

Fee STF Member : RM400
IBBM Member : RM650
Non-Member : RM950

The above fee includes programme materials, meals and refreshments.
Payment of fee must be made BEFORE commencement of the programme.

This programme qualifies for double tax deduction.

Closing date Thursday, 29 July 2010

Enquiries Kindly contact Nizam/Wani at 03-2095 8922 (ext 144/174).

Nominations Participation is limited to 20 persons on a first-come, first-served basis. IBBM reserves the right to decline any nominations, without the obligation of providing any reason. Confirmation of participation is by way of official notification from the Institute.

Kindly address nomination form(s) to The Executive (Learning Solution 3)
Institut Bank-Bank Malaysia
Wisma IBI, 5 Jalan Semantan
Damansara Heights
50490 Kuala Lumpur
Fax : 03-2095 7822
Email : lead@ibbm.org.my

Commitment to the programme The intensive nature of IBBM programmes requires the participants' full undivided attention and attendance at all sessions. Participants should be free of their professional obligations for the duration of the programme.

Notice of withdrawal:

Unless written notice of withdrawal is received before the closing date of the programme, the full fee is still due in the event of non-attendance. The Institute accepts replacement(s), which must be made in writing, prior to the programme's commencement date. However, no substitution of participant(s) will be allowed for the duration of the programme. The Institute reserves the right to make changes to the schedules, venue or cancel the event altogether.

**REGISTRATION FORM****FUNDAMENTALS OF FOREIGN EXCHANGE SWAPS****12 August 2010**

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Name & Signature of Nominating Officer (Please stamp)

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Name & Address of Nominating Organisation (Please stamp)

FEE

Please make bank draft/cheque payable to **INSTITUT BANK-BANK MALAYSIA**. Payment of fees must be made BEFORE commencement of the programme

Bank Draft/Cheque No
RM

Please register the following participant(s) for the above programme.

PARTICIPANT 1												
Name												
New NRIC No. (Mandatory)												
Individual Membership No. (if any)												
Designation and Department												
Email												
Telephone												
Fax												
PARTICIPANT 2												
Name												
New NRIC No. (Mandatory)												
Individual Membership No. (if any)												
Designation and Department												
Email												
Telephone												
Fax												

CONTACT PERSON	
Name	
Name of Organisation	
Address of Organisation	
Email	
Telephone	
Fax	

Please photocopy for additional participants.

Please complete and return this form to the Institute before 29 July 2010