

GLOBAL BANKING, MONEY MARKETS, FOREX, AND SWAPS



GENTEX[®]
TRAINING CENTER



Introduction

The Global Banking, Money Markets, FOREX, and Swaps Training Course builds working command of the instruments and markets that move money across borders. International banking depends on liquidity, short-term funding, currency conversion, and interest rate management. This course explains how money markets, foreign exchange, and swap markets actually operate in daily practice. It covers market structures, pricing conventions, quotation methods, and settlement mechanics. Furthermore, it applies hedging and risk management techniques to real treasury decisions. As a result, participants gain the technical fluency to price, execute, and control cross-currency transactions.

Global Banking, Money Markets, FOREX, and Swaps Course Objectives

- Explain the structure and participants of global banking and money markets.
- Apply money market pricing conventions: day count, discount, and yield basis.
- Interpret interest rate benchmarks and modern reference rate reforms.
- Analyse FX quotation conventions, spot, forward, and cross rates.
- Calculate forward points, premiums, discounts, and break-even rates.
- Explain swap mechanics including interest rate and cross-currency swaps.
- Apply interest rate parity and covered interest arbitrage concepts.
- Evaluate FX and interest rate exposure in banking and corporate books.
- Apply hedging strategies using forwards, futures, options, and swaps.
- Assess counterparty risk, credit limits, and settlement risk controls.

Course Methodology

- Interactive lectures with live market data and instrument examples.

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- Pricing and calculation workshops on money market and FX instruments.
- Swap valuation and hedging case exercises.
- Simulation of treasury dealing and hedging decisions.
- Structured peer discussion with facilitator feedback on pricing problems.

Who Should Take This Course

- Treasury dealers and money market professionals.
- Corporate and bank relationship managers.
- FX sales, trading, and execution staff.
- Asset and liability management analysts.
- Risk managers covering market and counterparty risk.
- Internal auditors reviewing treasury and dealing controls.

Global Banking, Money Markets, FOREX, and Swaps Course Outlines

Day 1: Global Banking and Money Market Foundations

- Structure of global banking and correspondent relationships.
- Money market instruments: deposits, CDs, commercial paper, and T-bills.
- Interbank markets, repo, and securities lending basics.
- Interest rate benchmarks and reference rate reform.
- Day count conventions and discount versus yield pricing.
- Clearing, settlement, and payment infrastructure.
- Case study: how a liquidity squeeze moved interbank rates.





Day 2: Foreign Exchange Market Mechanics

- FX market structure, participants, and trading sessions.
- Spot quotations, bid-offer spreads, and direct versus indirect quotes.
- Cross rates and currency triangular calculations.
- Forward contracts, forward points, and outright rates.
- Premiums, discounts, and forecast versus forward rates.
- Swap points and FX swap transactions.
- Workshop: calculating spot, cross, and forward rates.

Day 3: Interest Rate Swaps and Derivatives

- Plain vanilla interest rate swap mechanics and cash flows.
- Swap valuation, discounting, and present value methods.
- Overnight index swaps and collateralised discounting.
- Cross-currency swaps and basis spreads.
- Futures, forward rate agreements, and caps and floors.
- Credit valuation adjustment and swap counterparty risk.
- Workshop: valuing an interest rate swap.

Day 4: Arbitrage, Parity, and Exposure Management

- Interest rate parity and covered interest arbitrage.
- Purchasing power parity and long-run currency behaviour.
- Measuring FX exposure: transaction, translation, and economic.
- Gap analysis and interest rate sensitivity in treasury books.
- Netting, matching, and leading and lagging techniques.

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- Limits, exposure reporting, and dealing controls.
- Workshop: measuring and hedging a currency exposure.

Day 5: Hedging Strategy, Controls, and Reporting

- Selecting hedging instruments by exposure and maturity.
- Hedge ratio, cost, and effectiveness considerations.
- Hedge accounting basics and documentation needs.
- Settlement risk, Herstatt risk, and payment-versus-payment controls.
- Counterparty limits and credit mitigation for derivatives.
- Treasury reporting, valuation, and performance measurement.
- Course review, assessment, and action planning.

Conclusion

By successfully completing Global Banking, Money Markets, FOREX, and Swaps, participants will gain a thorough understanding of money market pricing, FX quotation and forward mechanics, swap valuation, parity relationships, and hedging control. They will also acquire practical skills in rate calculation, exposure measurement, hedging strategy design, and treasury reporting. In addition, the course prepares them to deal and control cross-currency transactions with confidence. Gentex Training Center delivers this programme with a strong focus on applied treasury practice and measurable technical competence.

FAQs for Global Banking, Money Markets, FOREX, and Swaps course





Q1 What is the "Global Banking, Money Markets, FOREX, and Swaps" course about?

It is a five-day programme on the markets and instruments used in international banking. It covers money market pricing conventions, FX quotation and forwards, interest rate and cross-currency swaps, parity relationships, exposure measurement, hedging strategy, and dealing controls.

Q2 What are the key benefits of the "Global Banking, Money Markets, FOREX, and Swaps" course?

Participants gain pricing fluency that reduces calculation errors and mispriced deals. The course improves hedging decisions, sharpens exposure measurement, strengthens counterparty and settlement risk control, improves audit readiness on dealing activities, and helps staff explain treasury positions clearly to management and committees.

Q3 What skills will I gain from the "Global Banking, Money Markets, FOREX, and Swaps" course?

Participants gain money market pricing and rate convention calculation, FX quotation, forward and cross rate analysis, interest rate and cross-currency swap valuation, and exposure measurement, hedging strategy design and treasury control reporting. These four skills cover the technical core of international treasury work.



Q4 What tools, methods, or standards are covered in the "Global Banking, Money Markets, FOREX, and Swaps" course?

The course covers day count conventions, discount versus yield pricing, money market instruments including CDs, commercial paper, T-bills and repo, interest rate benchmarks and reference rate reform, spot, forward and cross rate quotation methods, forward points and swap points, plain vanilla interest rate swaps, overnight index swaps, collateralised discounting, cross-currency basis spreads, forward rate agreements, caps and floors, credit valuation adjustment, interest rate parity and covered interest arbitrage, purchasing power parity, gap analysis, netting and matching techniques, and payment-versus-payment settlement controls.

Q5 How is the "Global Banking, Money Markets, FOREX, and Swaps" course applied in real-world practice?

Participants apply the techniques to real desk tasks. They price deposits and loans, quote and execute FX forwards, value swaps, measure currency exposure, design hedge strategies, set counterparty limits, and prepare treasury valuation reports. Many leave with pricing and valuation templates they can use immediately.