



Albion Green

Financial Education

Program Leader

Andy Mayer has over 14 years experience as a derivatives trader and manager in the investment banking industry. He began his career in London with NatWest Global Financial Markets, and worked for Credit Agricole and Morgan Stanley before moving to Asia in 2010. His most recent banking role was running the Asia FX derivatives department at CIBC Hong Kong.

Andy has a BSc from the University of Durham, England and an MSc in mathematical modelling from Edinburgh University, Scotland. He holds a diploma in technical analysis from the Society of Technical Analysts.

Advanced Foreign Exchange Markets

Introduction

The Foreign Exchange (FX) market is the largest and most liquid market in the world with a daily turnover of 5.3 trillion USD.

While the spot market is well known, there are several other markets in the FX universe. This course will cover forwards, FX swaps, NDFs, FX options and structured products.

Who the course is for

- Graduate Trainees and Students who have done the Introduction for Foreign Exchange Markets course
- Bank sales people who are familiar with the spot market.
- Bank and Hedge Fund macro traders who come from a non-FX background.

Learning outcome

Upon completion of the course, students will have a solid understanding of the more advanced FX markets.



Advanced Foreign Exchange Markets



Learning Techniques

Participants will be taught one module per session and their knowledge will be tested regularly during the course to track progress. There will be group exercise work to practice real-life skills and inter-group presentations to share lessons learnt.

Language

English

Number of participants

Up to 20

Duration

Two full days, or eight evening sessions of two hours each.

Course content

Day 1

- FX forwards
- Forward calculations
- FX swaps and the no-arbitrage rule
- Non-deliverable currencies and NDFs
- NDF PnL calculations
- FX futures

Day 2

- What is an option?
- Vanilla options
- The greeks
- Exotic option types
- Common option trade ideas
- Structured products
- Summary and conclusion

Contact:

+852 55078016

info@albiongreen.com

www.albiongreen.com

Albion Green

Suite G, 9/F, Tower 3,

Queen's Terrace, 1 Queen street

Sheung Wan, Hong Kong