



*Training Course:
Treasury Management*

*24 - 28 August 2026
Lisbon (Portugal)*

Training Course: Treasury Management

Training Course code: FI234596 From: 24 - 28 August 2026 Venue: Lisbon (Portugal) - Training Course Fees: 6050 € Euro

Introduction:

Discover how to transform your treasury department into a highly efficient, well-structured, and performance-driven function by applying effective treasury management strategies that optimize liquidity, strengthen cash flow management, improve funding decisions, and enhance overall financial stability and operational efficiency.

Objective

This course provides you comprehensive coverage of the strategic and operational aspects of Treasury Management including:

- Gain a global picture of treasury management
- Gain insights from live cases in the market
- Gain a holistic understanding of the dealing room operations
- Understand how treasury market/products can meet the business needs and manage risks of your business
- How to effectively control your interest rate risk and currency exposure
- Assess and manage liquidity, financial markets risks, financing, and capital
- The role of treasury in financing for various types of markets and branch activities
- The role of ALCO, Policies and Procedures and limits
- The use of derivatives and structured products to achieve Treasury objectives
- Managing internal and external Treasury relationships
- Measuring and evaluating Treasury performance
- Gapping analysis and strategic decision making
- New developments in liquidity management
- Practical "hands-on" expertise for that you can immediately implement in your organization
- The role of treasury in managing market risk, cash flow and liquidity, accessing debt financing, and capital
- Short problems, case studies, and Excel ready exercises so the strategies you learn are re-inforced

Target Audience

- Corporate Treasury professionals
- Treasury staff from financial institutions
- Finance staff
- CFOs
- Dealers and traders
- Treasury back office and operations staff

You should have a basic understanding of financial markets and products.

Outlines

Day 1

THE TREASURY FUNCTION

- Overview of the Treasury Function
- Importance of Treasury
 - The role of the Treasurer
 - Treasury in the organizational structure
 - Governance: Policies and Procedures
 - Role of Audit and Risk Management
 - ALCO, Limits, and VaR
 - Cost of Capital
 - Debt/Equity Ratio
 - BIS Capital Requirements

Day 2

SHORT TERM RATE RISKS

- Short Term Interest Rate Instruments
 - CDs, CP, T-Bills, Repos, Reverses

- Short Term Risk Management
 - Managing Floating Exposure
 - Pricing forward interest rates
 - Futures
 - Futures Margin Management
 - FRAs vs. Futures
 - Interest Rate Options
 - OIS Swaps
- Exercises and Case Studies: Managing Short Term Rate Risk

Day 3

MANAGING FOREIGN EXCHANGE RISKS

- Spot, Forward and FX Swap Transactions
 - Pricing Forwards and Money Market arbitrage
 - Non-deliverable forwards
 - Currency Options
 - Counterparty Risks
 - Transaction Exposure
 - Translation Exposure
 - Economic Exposure

Exercises and Case Studies: Managing Customer Transactions

INTEREST RATE RISK AND LIQUIDITY ANALYSIS

- Gap Analysis
 - Types and Uses of Gap Analysis
 - Rate Shocks
 - Cost to close

- Liquidity Metrics
- Simulation Approaches

Exercises and Case Studies: In small groups, you will prepare and interpret a Gap Report

Day 4

MANAGING THE RISKS OF LONG TERM SECURITIES

- Fixed Income Markets and Instruments
 - Understanding yield curves
 - Analyzing Reinvestment Risk
 - Macaulay Duration
 - Modified Duration
 - Convexity Adjustments
 - Understanding portfolio duration
 - Bond Optionality

Exercises and Case Studies: Balance sheet impact of long term securities

USING SWAPS AND RELATED PRODUCTS TO MANAGE RISKS

- Swap Pricing
 - Analyzing Swap Cash flows
 - Constructing the Discount Function
 - Hedging with Swaps
 - Swaps and the Capital Markets
 - Basis Swaps

Exercises and Case Studies: Swaps Case Study

Day 5

TREASURY PERFORMANCE AND REGULATORY ENVIRONMENT

- BIS Liquidity recommendations

- Treasury as Profit Center
- Transfer Pricing
- Pricing Bank facilities

Group Work with Exercises and Case Studies:

- Eurodollar Futures and Gaps
- Caps and Floors
- New Issue Financing
- Cross Currency Swaps

Registration form on the Training Course: Treasury Management

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Complete & Mail or fax to Global Horizon Training Center (GHTC) at the address given below

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