



*Training Course:  
Treasury Management*

*28 September - 2 October 2026  
Barcelona (Spain)*

## Training Course: Treasury Management

Training Course code: FI234596 From: 28 September - 2 October 2026 Venue: Barcelona (Spain) - Training Course Fees: 5775 € 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

Training Course code: FI234596 From: 28 September - 2 October 2026 Venue: Barcelona (Spain) - Training Course Fees: 5775 € Euro

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

### Delegate Information

Full Name (Mr / Ms / Dr / Eng): .....  
 Position: .....  
 Telephone / Mobile: .....  
 Personal E-Mail: .....  
 Official E-Mail: .....

### Company Information

Company Name: .....  
 Address: .....  
 City / Country: .....

### Person Responsible for Training and Development

Full Name (Mr / Ms / Dr / Eng): .....  
 Position: .....  
 Telephone / Mobile: .....  
 Personal E-Mail: .....  
 Official E-Mail: .....

### Payment Method

- Please find enclosed a cheque made payable to Global Horizon
- Please invoice me
- Please invoice my company

### Easy Ways To Register

Telephone:  
+201095004484 to  
provisionally reserve your  
place.

Fax your completed  
registration  
form to: +20233379764

E-mail to us :  
info@gh4t.com  
or training@gh4t.com

Complete & return the  
booking form with cheque  
to: Global Horizon  
3 Oudai street, Aldouki,  
Giza, Giza Governorate,  
Egypt.