



*Training Course:
Treasury Management*

*19 - 23 October 2026
Milan (Italy)*

Training Course: Treasury Management

Training Course code: FI234596 From: 19 - 23 October 2026 Venue: Milan (Italy) - Training Course Fees: 5775 € Euro

Introduction:

Discover How to Turn Your Treasury Department into a Well-Oiled Machine Through Effective Treasury Management Strategies

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

First Day:

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

Second day

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

Third-Day

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

fourth day

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

Fifth day

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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