Global Horizon
TRAINING CENTER

Training Course:
Treasury Management

11 - 15 May 2026
Baku (Azerbaijan)

Training Course:
Treasury Management

Training Course code: FI234596 From: 11 - 15 May 2026 Venue: Baku (Azerbaijan) - 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
    - CD□s, CP, T-Bills, Repos, Reverses

- Short Term Risk Management
- Managing Floating Exposure
- Pricing forward interest rates
- Futures
- Futures Margin Management
- FRA s 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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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: .....
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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.