



# Understanding Treasury, Risk Management & Financial Instruments.

September 22 & 23, 2016  
Dublin



## Introduction

Large transactions are undertaken in treasury and exposures to financial market volatility and counterparties cannot be fully avoided. As a result, treasury activity can have very high positive or negative effects on the organisation's performance. This is likely to be the case during the period ahead and for the next 2 to 3 years.

The purpose of this training programme is to provide an in-depth understanding of treasury 'as a whole' as well as understanding of the main financial instruments, their uses and valuation.

Fully understanding financial instruments and their use in risk management is essential. It is also important that those responsible for these activities have the necessary concepts and expertise to properly manage them.

Governance and control over these treasury management activities and treasury practices is an essential organisational requirement and it is also essential that 'best practice' controls and systems are in place.

## FTI Treasury - Who we are

For over 25 years, we have worked with a wide range of corporate, bank and sovereign treasuries worldwide - all entities where treasury is critical to the overall business. Our focus is debt, cash, FX and risk management and all associated treasury processes such as settlements, accounting and collateralisation for these core activities.

We have pioneered the development of specific 'best practices' for treasury management.

Our clients come to us because of our in-depth treasury expertise, customised solutions and methodologies that meet financial market requirements.

In our training programmes, we endeavor to give attendees a practical understanding of treasury based on our practitioners' experience from board room to dealing room with a wide array of public and private sector treasuries, both international and Ireland-based.

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## Who Should Attend

This training course is specifically designed for treasury staff who are seeking to enhance their understanding of treasury and risk management instruments.

It will be also be relevant to those responsible for regulation, compliance and internal audit wishing to increase their understanding of treasury and risk management.

## Course Presenters

This course will be led by Eddie Fogarty, Managing Director, FTI Treasury Systems. Eddie has in-depth treasury experience as a consultant, director of various treasury/financial subsidiaries and as MD of FTI Treasury's advisory/outsourcing business for over 12 years. He is now focused on treasury systems/TMS software that deliver the business processes and methodologies required for expert treasury management.

## Course Objectives

The course is designed to give participants:

- A full understanding of 'treasury as a whole'.
- Specific focus on understanding financial instruments and operations and how they work in a treasury environment.
- A detailed understanding of the concepts and practicalities of valuation and mark-to-market of financial instruments.
- A detailed understanding of the risk management framework for treasury.
- A full appreciation of treasury systems and technology from an expert in this area.
- Overall, a complete overview of treasury for today's environment.

**We limit our training sessions to 25 people so as to allow a good level of participation and engagement.**

## Day 1: Understanding Treasury, Risk Management & Financial Instruments.

08:45	Welcome and Introductions	13:45	Treasury Systems and Technology – What every Treasurer needs to know. • What Systems are Required in Treasury - A Generic Template • What degree of STP? • Systems Integration and Transferring Data • Banking & Payment Systems • Cloud v In-House • System Security
09:00	Treasury Policy and Organisation – the Foundation Stones • Policy, Management and Control • Treasury Organisation, Roles and Responsibilities • Front/Back/Mid-Office Treasury	15:30	Coffee / Tea Break
10:30	Coffee / Tea Break	15:50	Defining Best Practice • The 50 Treasury Best Practices • Embedding ‘Best Practice’ in the Treasury Process • The Key Risk Metrics
10:50	Risk Management Framework/Limits • Risk Management • Credit Risk • Contract Limits and Restrictions • Interest Rate/Repricing Risk • Liquidity Risk • Risk Management Strategy	17:00	Questions And Answers
12:30 - 13.45	Lunch	17:15	Close

## Day 2: Understanding Treasury, Risk Management & Financial Instruments.

09:00	Financial Market Maths – the Pricing/Valuation of Financial Instruments • The Concept of Mark-to-Market/MtM • Understanding and Using Yield Curves • Forward Interest Rates/FRA's • Pricing/MtM of Swaps • IFRS 9 Valuation Methodology	13:45	FX Risk Management • Hedging -The Different Approaches • FX - Spot/Forward/Swaps • FX Options • Option-Based Hedging
10:30	Coffee / Tea Break	15:30	Coffee / Tea Break
10:50	Money and Capital Markets • Interest-Bearing/Discounted Instruments • Loans – Fixed/Floating, Margins, Resets • Repayment Profiles • Interest - Simple/Compounding/Capitalisation	15:50	Interest Rate Risk Management • FRA's • Swaps • Swaptions • Interest Rate Options • Caps, Floors, Collars
	Bonds • Premiums/Discounts/Redemptions • Zero-Coupons • Inflation Linked • Buybacks	17:00	Questions And Answers
12:30 - 13.45	Lunch	17:15	Close

# Registration Form

Please email or fax this form to: Susan Fogarty, FTI Treasury Systems, email: sfogarty@ftitreasury.com

Fax: +353 1 6700 285

<b>When</b>	Thursday 22 & Friday 23 September 2016
<b>Where</b>	Dublin - I.F.S.C./Central Location.
<b>Fee</b>	<b>Course Fee will be €875 (Second Delegate Discount of 15%)</b> We will invoice once we receive the booking registration. Attendee places are not guaranteed until payment has been received.
<b>Enquiries</b>	Susan Fogarty, FTI Treasury Systems Tel.: +353 1 6360 000 email: sfogarty@ftitreasury.com

We wish to register this attendee for the above course.

Family Name	<input type="text"/>
First Name	<input type="text"/> (Mr/Ms/Mrs) <input type="text"/>
Job Title	<input type="text"/>
Department	<input type="text"/>
Organisation	<input type="text"/>
Address	<input type="text"/>
Address	<input type="text"/>
Tel.:	<input type="text"/>
Fax.:	<input type="text"/>
Email:	<input type="text"/>

## Cancellation Policy

A refund of the course fees, less €200 administration cost will be given for any cancellations received up to 20 working days before the event. Cancellations received less than 20 working days before the event are liable for the full course fee and no refunds will be given.

## Disclaimer

We reserve the right to change any part of this programme due to unforeseen circumstances or reasons beyond our control and we will endeavor to give as much notice as possible should this be the case. Should the training course be cancelled, we will give a full refund of the registration fee.



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