

EBTN International Banking School **September 24-28, 2018**

Topic: Treasury Management
offered by
Frankfurt School of Finance & Management

In conjunction with the Frankfurt School of Finance & Management, EBTN is very pleased to announce an international banking school for 2018 on the topic of Treasury Management for the benefit of its members and external stakeholders. Frankfurt School is one of Europe's leading business schools whose accreditations include AACSB International and EQUIS-EFMD.

This is the first of a new collaboration between EBTN and its member organizations. The school will be a unique opportunity to join other leaders in banking & financial services for an exclusive educational event. Don't miss this chance to enhance and fine tune existing skills, to gain leverage from industry experience and innovation, and to develop a career-long global network.

Duration: 5 days - September 24-28, 2018

Location: Frankfurt School, Adickesallee 32-34, 60322 Frankfurt am Main
This is Frankfurt School's beautiful new campus, a state-of-the-art teaching and working environment located in the Frankfurt's Nordend district.

Learning Target

Participants will receive a profound view of the nature and structure of treasury, and a solid understanding of key treasury products as well as treasury processes and decisions. All different business areas of the treasury department are being covered such as Liquidity and Funding Management, Credit Treasury, Fixed Income and Foreign Exchange. The course is based on a range of case studies and exercises which will help you learn how to apply your treasury knowledge and sharpen your decision-making skills. Additionally, you will get valuable feedback from experienced faculty and your peers.

Methodology

Lecture, discussion, individual and group exercises, case studies

Target Group

Treasury Management is designed for heads and senior managers in Treasury Departments and Dealing Rooms, Risk Management and Internal Audit of financial institutions, as well as board members and upcoming board members who want to upscale their Treasury decision making skills.

Content

Agenda*				
Day/Time	Morning Session	Lunch	Afternoon Session	Dinner
Monday	Treasury organization <ul style="list-style-type: none"> Case: Design and Budget of a Treasury function Risk- and return management Transfer pricing Case: Effectively employing riskadjusted return measures 	Lunch	Risk and capital management <ul style="list-style-type: none"> Risk- and capital management Ingredients for risk and return forecasts Case: Capital planning for medium-sized bank 	Dinner
Tuesday	Liquidity management <ul style="list-style-type: none"> Cost and return of liquidity risk Liquidity and collateral Setting liquidity risk appetite Case: Optimisation of Liquidity Coverage Ratio 	Lunch	Funding management <ul style="list-style-type: none"> Funding channels Funding risk Funding planning Funding constraints (NSFR) Case: Optimizing the funding mix 	Dinner
Wednesday	Value and risk in credit business <ul style="list-style-type: none"> Risk, Capital and Value Creation Credit Processes Portfolio-Wide Credit Risk and the Role of Diversification 	Lunch	Credit portfolio management <ul style="list-style-type: none"> Risk-Based Credit Pricing Credit Risk Mitigation Recent Advances in the Regulatory Framework 	Dinner
Thursday	Bond markets <ul style="list-style-type: none"> Structure of Fixed Income markets Characteristics and features of Fixed Income instruments Quotations and market conventions Bond modelling Cash flow profiles of Fixed Income instruments 	Lunch	Fixed Income management <ul style="list-style-type: none"> Introduction to bond pricing Interest and Credit Curves Interest Rate Sensitivity Duration and Convexity Managing portfolio risks 	Dinner
Friday	Currency risk management <ul style="list-style-type: none"> Currency Risk management Product overview: spot and derivatives Trading aspects, risk features, applications in corporate treasury Loans and Deposits in foreign currency 	Lunch	Case studies and applications <ul style="list-style-type: none"> Case studies in risk management of foreign loans: traps and reputational risk FX Risk Management Policy: relevance for management, documentation and communication 	Dinner

Content is subject to revision as this course has become part of Frankfurt School's new Certified Expert in Treasury and Markets (CETM) program.

Registration

Price: 4,300 EUR

Includes registration, course materials, and 5-days full board accommodation.

Group discount of 10% in case of two or more participants per company and date. Early bird discount of 10% if registered by 24 June 2018. Only one discount may be used.

EBTN is able to offer this course to its members and stakeholders for an additional 15% discount!

Register via this link:

<https://campus.frankfurtschool.de/ob/index.cfm?id=0000005815124~~&language=EN>

Alternatively, register via email to ExecutiveEd@fs.de, or by calling +4969154008-836.

Be sure to mention your EBTN affiliation in order to receive the discount.