

Webinar on

Treasury Management – Liquidity, Interest Rate, Foreign Exchange and Capital Risk Management

Learning Objectives

To provide an in-depth understanding of the roles and responsibilities of the Treasury Function and an examination that addresses

Risks to be managed

Nature of each area of risk

Treasury management practices

Treasury management tools

This webinar provides for a thorough understanding of the Treasury Management function, each area of risk under Treasury management, the thought process for addressing each area of risk and the tools as well as the disciplines used to manage these risks.

PRESENTED BY:

Robert F. Geary is the founder of Greenwich Risk Management Advisory Services “LLC” and services as the principal consultant on many of the firm’s consultancy mandates. Robert has been a banking and finance industry professional for 49 years with 34 years serving in a variety of senior Treasury, financial markets, asset management and risk management roles at JP Morgan Chase & Co.

On-Demand Webinar

Duration : 60 Minutes

Price: \$200

Webinar Description

The Treasury function is one of the most important units within the bank and nonbank corporations alike. Treasury management can be very complex in nature and, given the size and nature of an organization's balance sheet, it can be one of the most demanding areas of management within the firm. This presentation provides for a thorough understanding of the Treasury Management function, each area of risk under Treasury management, the thought process for addressing each area of risk and the tools as well as the disciplines used to manage these risks. It focuses on the many functional management considerations relative to each area of responsibility under Treasury management as well as on the management process that provides for the executive management of the firm the ability to focus these risks as well.

Contained in the presentation are also model reports which are used by the treasury function to manage the firm's liquidity risk and interest rate/interest maturity risk. Another part of the presentation addresses the use of derivatives in managing the firm's interest rate risk. The Treasury function of all corporations is a key management unit of the organization.

This is particularly true for banks. Banks are faced with liquidity risk resulting from its asset creation and funding components. It is faced with interest rate risk also from its asset creation and funding components.



This interest rate risk for a bank is referred to its interest maturity risk as this risk is a function of the interest maturity structure of its assets relative to its liabilities. Many banks may also have foreign exchange risk due the income and expenses of its foreign branches and subsidiaries denominated in the currency of the country in which they are domiciled as well as any capital of its foreign subsidiaries that have been converted to the local currency. Lastly, banks are faced with capital risk as it addresses its level of capital relative to its capital requirements. As a result of these risks, the treasury function has a major role in managing the balance sheet of the bank.

The treasury management process is an ongoing set of daily undertakings. The skills required to effectively manage the treasury functions are many as well as the tools that support the function. The treasury function must work closely with those units of the organization who have the responsibility in creating assets and play an important role in the pricing of assets. In addition, to manage the interest rate risk of the firm, the treasury function may also be commissioned to generate net interest income (NII) for the firm from managing its interest rate maturity structure. Although there are dedicated persons within the treasury function who manage these referenced responsibilities, it is necessary for the senior and executive management of the firm to know and understand the makeup of its balance sheet as well as how it is being managed. The treasury function of nonbank corporations is faced with many of the above-referenced risks and undertake many of same management processes to manage their risks.



Areas Covered

Understanding the management of the balance sheet

- o Funding*
- o Asset/Liability Management Structure*
- o Loan Pricing*
- o Transfer Pricing*
- o Foreign Exchange Exposures*

Nature of Funding

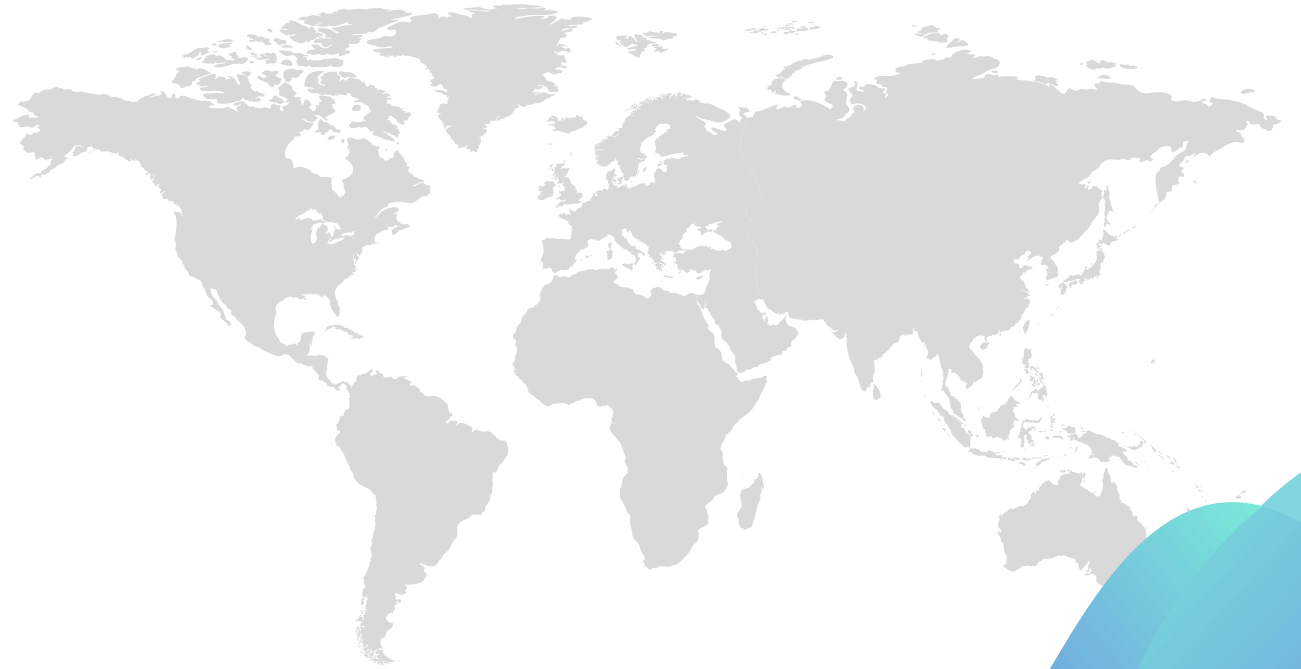
- o Composition*
- o Dependency*
- o Ratio Evaluation*

Non Wholesale Funds Relative to Wholesale Funds

- o Makeup*
- o Characteristics*
- o Stability*

Liquidity Risk Management

- o Key elements to Consider*
- o Wholesale Funds Dependency*
- o Market Share Evaluation*
- o Fund Provider Analysis*
- o Maturity Structure*
- o Investment Liquidity*



Interest Maturity Risk Management

- o Gap Analysis*
- o Asset/Liability Pricing*
- o Asset/Liability Maturity Mapping*
- o Use of Derivatives*
- o Stress Testing*
- o Guidelines*

Foreign Exchange Risk Management

- o Identification and evaluation*
- o Hedging Analysis*

Transfer Pricing

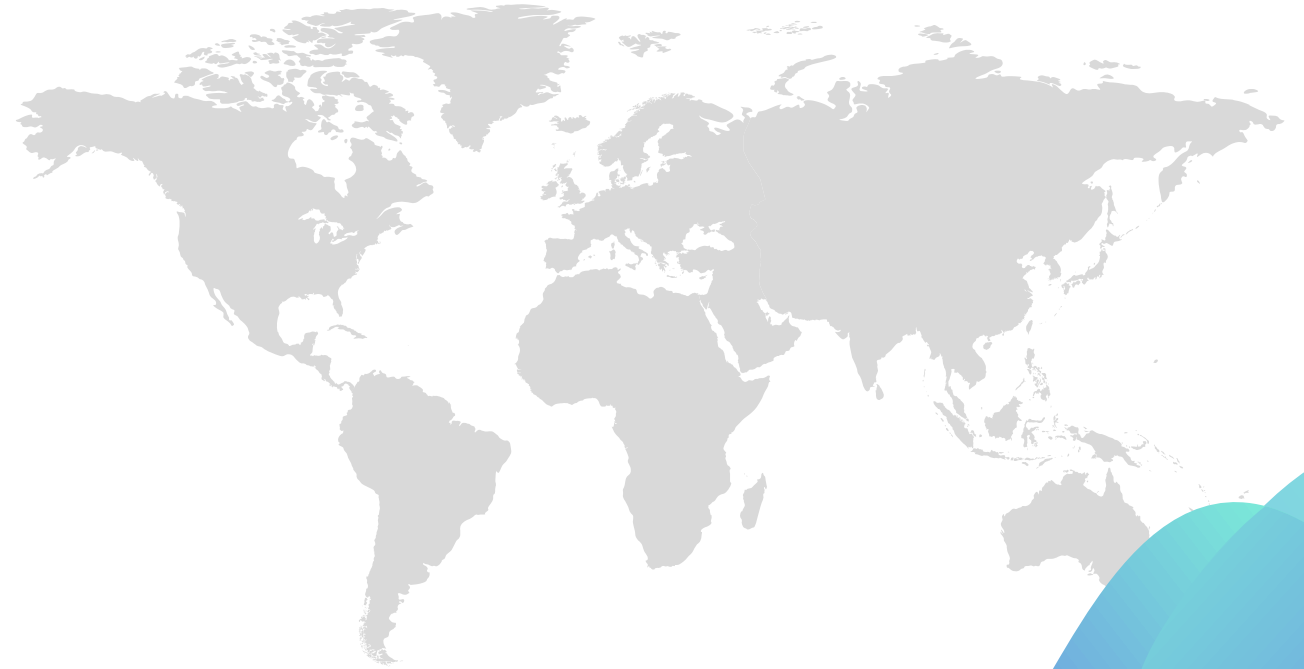
- o Conceptual Framework*
- o Methodology*

Capital Management

- o Requirements*
 - Key Ratios*

Asset/Liability Management Committee

- o Oversight Responsibilities*
- o Treasury Function Interaction*



Who Should Attend ?

Treasury Management

Senior and executive corporate management oversight

Corporate Board members oversight

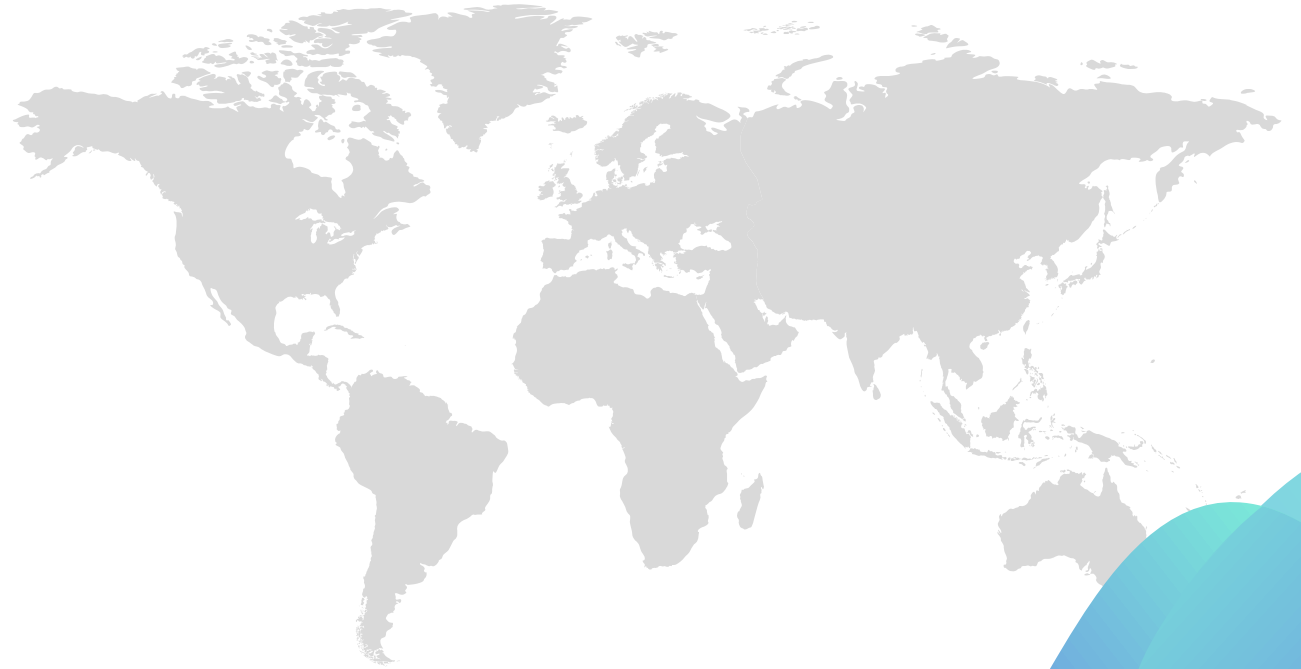
Risk management within the Treasury function

Compliance management within the Treasury function

Auditing of a Treasury Management function

Regulatory oversight of the Treasury function

Educational programs at the University level



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