TREASURY MANAGEMENT MODULE

➢ Treasury Management Fundamentals

A. Background
B. Return Metrics
C. Risk Metrics
   1. Standard Deviation
   2. Beta
   3. Weighted Average Maturity
   4. Modified Duration

➢ Product / Exposure Structures

A. Background
B. Cash Market
C. Futures
D. Forwards
E. Options
D. SWAPs
   1. Interest Rate Swap
   2. Currency Swap
   3. Credit Default Swap (CDS)
   4. Swaption
F. SSELECTIVVELLY-Invest Classification Scheme for Investment Products
G. Off-Balance Sheet Exposures

➢ Capital Structure & Weighted Average Cost of Capital

A. Background
B. Capital Structure
C. Earnings, Interest and Debt Servicing
D. Sources of equity funds
E. Cost of equity
F. Sources of debt funds
G. Cost of debt
H. Weighted Average Cost of Capital
I. Cost of Capital for Trading Portfolios
J. Leasing and hire purchase

➢ Treasury Management in Manufacturing and Services Companies

A. Background
B. Contribution Analysis
C. Operating Leverage & Financial Leverage
D. Balance Sheet
E. Liquidity Management
F. Foreign Exchange Exposures (Operations)
G. Foreign Exchange Exposures (Loans taken or investments made)
H. Commodity Exposures
I. Credit Exposures

➢ Treasury Management in Banking & Finance Companies

A. Background
B. Capital Adequacy
C. Balance Sheet
D. Yield Curve and Spreads
E. Credit Risk
F. Interest Risk
G. Re-financing Risk
H. Asset-Liability Management
I. Securitisation
J. Foreign currency risk
K. Equity Exposure

➢ Accounting Issues in Treasury Management

A. Background
B. Long-term supply arrangements
C. Foreign Currency borrowing for a fixed asset
D. Hedge and Hedged Instrument
E. Investment types

➢ Treasury Management Processes and Risk Management in Treasury

A. Background
B. Domestic Remittances
C. International Remittances
D. Liquidity Management
E. Risk Management in Treasury