



The Business of Treasury

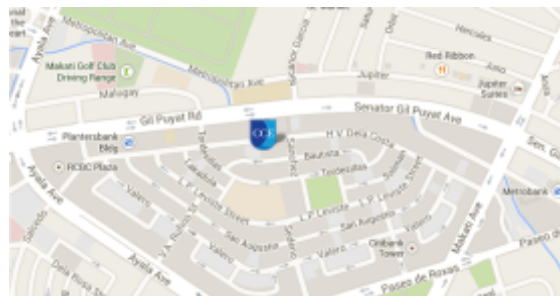
Banking Perspective

Package inclusions:

- Program fee
- Training kit
- AM/PM snacks
- Lunch
- Certificate of course completion

Venue:

Ateneo de Manila University - Salcedo Campus
 3/F Ateneo Professional Schools Bldg.,
 130 H.V. Dela Costa St., Salcedo Village,
 Makati City, Philippines



DATES

November 9, 16, & 23, 2019
 Saturdays
 8:30 am - 4:30 pm

PROGRAM FEE

Php 17,700.00 (Early Eagle Rate
 until Oct. 28)
 Php 19,200.00 (Regular Rate)

HOW TO REGISTER Online

www.cce.ateneo.edu

Email

sales.cce@ateneo.edu

Call

+63(2)830.2039

*Schedules and prices may
 change without prior notice.*



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ATENEO DE MANILA UNIVERSITY
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financial management

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 CENTER FOR CONTINUING EDUCATION

Treasury or funds management is one of the most important functions and perhaps the most complex in the bank. The department in charge of treasury or funds management determines, among other things, the overall money position of the bank and in this sense is charged with the responsibility of keeping the bank liquid. Liquidity, more than profitability, ranks first in every bank executive's priority objectives as this ostensibly and ultimately determines a bank's continuing viability.

This three-day module walks the participant through the mechanics of managing bank liquidity and how the department tackles the bank's profit objective by scouring the market for investment opportunities. It likewise discusses the department's linkages with the various departments of the bank in order to achieve these twin (i.e., liquidity and profitability) objectives.

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objectives

After the course, you will:

1. Gain insight on the various functions and activities of the treasury or funds management department;
2. Learn and understand how the department manages the bank's funds, its overall liquidity, and the attendant risks;
3. Learn and understand the pricing mechanics and the income opportunities of trading in securities and foreign exchange;
4. Understand and appreciate the interrelationships between treasury and the other departments of the bank in achieving its liquidity and profitability objectives; and
5. Identify and take advantage of profit opportunities in the yield curve, as well as control the resulting market risk.
6. Learn and understand the risks inherent in trading in fixed income securities, foreign exchange and derivatives and various strategies to mitigate and control these risks.

who should attend

The course is designed for employees from accounting and audit firms, personnel from treasury divisions of corporations and bank employees with little exposure on treasury activities. Fresh graduates of finance-related courses who are considering a career in treasury may also attend this course.



resource persons

MS. MARI TONI S. BAUTISTA, CFA is currently Vice President under Financial Market Sales in ING Bank N.V. Manila Branch. She has established her career footing in banking and finance for more than nine years, holding various posts in asset management, fixed income and derivatives trading, and sales and structuring.

Prior to this, she held other posts, such as Head of Corporate Desk and Product Development Head of Security Bank Treasury, Derivatives and Structured Products Dealer of Banco de Oro (BDO) Private Bank Treasury, Foreign Currency Portfolio Officer of the Bank of the Philippine Islands Financial Markets Group, and Fixed Income Trader of the ING Bank N. V. Manila Branch.

Ms. Bautista earned her Bachelors and Masters degrees in Applied Mathematics, major in Mathematical Finance and minor in Economics from the Ateneo de Manila University, with Honorable Mention. She is a Chartered Financial Analyst and a Certified Treasury Professional.

MR. CHRISTIAN CANLAS is the Head of Product Structuring Department of Sales and Structuring Division of the Metropolitan Bank & Trust Company (Metrobank). He recommends derivatives and structures for continuous offering to clients and ensures compliance to policies and regulations. He creates derivatives and structured product pricing and valuation spreadsheets. Further, he assists in the development of derivative infrastructures.

Mr. Canlas earned his Bachelors and Masters degrees in Applied Mathematics, major in Mathematical Finance, from the Ateneo de Manila University. He is a Certified Treasury Professional and a Certified Fixed Income Salesman.

program content

- I. **Treasury overview**
 - A. Role and importance of treasury in an organization
 - B. General functions and responsibilities of the different units in treasury
 1. Liquidity desk
 2. Foreign and local fixed income desks
 3. FX desk
 4. Derivatives desk
 5. Sales and distribution desk
 - C. General functions and responsibilities of the different support units of treasury
 - D. Treasury systems and trading equipment
 - E. Risks inherent to treasury products and operations
- II. **Basics of market analysis**
 - A. Fundamental analysis
 1. Macroeconomic indicators
 2. Government policy directions
 3. Inter-market linkages
 - B. Technical analysis
- III. **Asset liability management**
 - A. Goal and process of ALM
 - B. Importance and functions of ALCO
 - C. Managing interest rate spread for improved margin
 - D. Transfer pricing concept, models and issues
- IV. **Managing liquidity and reserves**
 - A. Sources of liquidity
 - B. Reserves management
 - C. Effective cost computation
- V. **Interest rate exposure management**
 - A. Basic money market concepts
 - B. Money market products and trading conventions
 - C. Basic fixed income concepts
 - D. Fixed income products and trading conventions
 - E. Managing interest rate risk
- VI. **Foreign exchange exposure management**
 - A. Basic FX concepts
 - B. FX products and trading conventions
 - C. Managing FX risk