

TREASURY & GLOBAL MARKETS WEEK



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Introduction

The Treasury Week will take you on a learning journey of the old and new, the current and the future, from classical Over the Counter (OTC) trading to the world of Fintech and Crypto, the week explores the fast-changing world of finance and its impact on Treasury and Global Markets.

Our experts discuss topics such as the Future of Trading, Practical Trading and Hedging Strategies, FinTech for Treasury, Climate Risk and Climate Finance, Structured Credit Engineering, Options Strategies, Behavioral Finance & Machine Learning etc. The course delivers actionable concepts for both European and emerging market environments and is designed for those who look beyond the buzzwords to find out how exactly the latest developments can add value in Treasury.

While deep diving in to technicals, the week also explores the importance of Ethics, Behaviour and Conduct, reiterating the importance of sound values being at the core of any decision made, even those taken in split seconds.



ON CAMPUS

Training

5 DAYS

Duration

EUR 5,700*

Price

23 – 27.10.2023

Date

Target Group

- Participants of our Certified Expert in Treasury and Markets (CETM) programme.
- Senior staff in treasury and trading, risk management, compliance and internal audit in banks, asset managers and non-financial corporates.
- Financial professionals from a broad range of financial and real-sector backgrounds, who are looking to brush up on the latest developments in wholesale markets and gain expert insights into actionable trading and hedging strategies.

Contact us



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*Price includes lunches and beverages during the seminar. Accommodation is not included in the price. However, for any assistance regarding accommodation please contact us.

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Your Learning Journey

The Future of Treasury & Trading	<p>We are going to jump right in where the action is in classic OTC forex and interest rate products. The structure of forex markets has been transforming rapidly in recent years, but the broker/dealer model is still alive and many revolutionary innovations have quietly fizzled out. We will hear from seasoned forex experts about what actually works and which new technologies are going to add real value for market users like you.</p> <p>From forex we'll move on to Not-so-plain-vanilla-swaps, such as asset swaps, total return swaps and credit default swaps. We will learn exactly what the product specs are for these less frequently traded instruments and how the credit element factors into their valuation and practical application. Of course, if you would like to get a quick refresh on how the vanilla interest rate swaps measure up in comparison, we'll catch you up on the use case for plain vanilla IRS as well.</p>
Practical Trading and Hedging Strategies in Commodities	<p>It's been a wild ride in commodities markets recently and then came the pandemic and the war in Ukraine. How can you use futures markets in metals, agri-commodities, hydrocarbons, electricity to gain exposure for your investment strategy, or hedge real sector supply chain risks in a disciplined and sustainable approach? There are a lot of widow-maker trades in commodities, so we need to pick up some practical survival skills from a commodities market expert.</p>
FinTech for Treasury	<p>We look beyond the buzzwords at the practical value proposition of financial innovation for bank and corporate treasurers. Here is the short version: Crypto = ponzi. Blockchain = small step for mankind. Non-Bank Stable Coins and ICOs = possible jail time. Asset tokenisation and the JP Morgan settlement coin = getting warmer. Digital Central Bank Currencies = now that's interesting. Critical review of the EU Markets in Crypto Assets (MiCA) regulation as a global regulatory benchmark.</p>
Climate Risk and Climate Finance	<p>Here is what treasurers need to know about the Climate Finance mega trend of the century: Sustainability Risks, Climate Frameworks (Paris, SDGs, EU Action Plan), EU Taxonomy, SFDR, CSRD and their impact on capital markets. Green Bond frameworks and treasury implications. Funds Transfer Pricing of Sustainability. Climate risk and stress testing in treasury portfolios.</p>
Behavioral Finance & Machine Learning Applications in Treasury	<p>Now we take a deep dive into the other tech revolution in financial services and what it means for the future of Treasury. Everyone already uses supervised machine learning algorithms for retail credit scoring. But the same algorithms can also be directed towards other behavioral elements in financial markets. We will show you how to build known behavioral anomalies into machine learning models for use cases in automated quote engines, chart-technical analysis and detection of fraud and money laundering patterns.</p>
Structured Credit Engineering	<p>This will be an expert insight into the workings of structured credit products, such as CDOs and asset backed securities including re-securitisations. The session explain the risk-return profile of the various tranches on offer and will offer actionable valuable for both money managers on the buy-side as well as bank treasurers on the sell side.</p>
Applied Options Strategies	<p>This will be a journey back to the basics of how to deploy options effectively in managing trading positions, hedging critical corporate supplies, augmenting revenue on portfolios under management. When to use OTC products versus futures options.</p>
Ethics and Leadership in Treasury	<p>Finally, we will offer some highly relevant take-home wisdom from a seasoned market practitioner on ethics in wholesale trading environments. This session will touch on effective leadership and communication skills for treasury professionals, issues of market conduct and the BIS Global Code.</p>