

All you need to know about Treasury Products



CENTRAL BANK OF EGYPT
Egyptian Banking Institute

Investment and Treasury

Training Offerings 2024-2025



408-P24-VE-1



Virtual



21 hours



EGP 5260

Course Description:

This course is designed to understand the importance of hedging FX and interest rate risks for many of a bank's customers and how swaps, FX spot and forward and NDFs (Non-deliverable forwards) are used by customers, calculate yields and prices for the major treasury products and will demonstrate how money market and bond securities are issued and priced.

Target Audience:

This course is intended for employees who work in the field of Foreign Exchange and Money Market.

Course Objectives:

- Identify financial markets overview.
- Recognize money markets and debt capital markets.
- Identify fixed income (Bonds).
- Explain interest rate swaps.
- Explain foreign exchange (FX).
- Define the key definitions in options.
- Explain client liquidity needs.

Course Outline:

Module One: Financial Markets Overview

Session One: Financial Markets Overview

- Banks – Purpose.
- How a Bank Makes Money
- Commercial Banks – Services
- Investment Banks
- Retail/Commercial Banks
- Asset and Liability Management
- Risks to Banks
- Assignment

Module Two: Money Markets and Debt Capital Markets

Session One: Money Markets and Debt Capital Markets

- Debt Capital Markets – Overview
- Money Markets
- Banks and Liquidity Management and Money Markets
- T-Bills
- Money Market Instruments.
- Repos.
- Assignment

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Module Three: Fixed Income (Bonds)

Session One: Fixed Income (Bonds)

- Bonds – Overview.
- Bond cash flows
- Clean and Dirty Prices
- Yield to maturity
- Credit ratings
- Assignment

Module Four: Interest Rate Swaps

Session One: Interest Rate Swaps

- Notional Principal
- Interest Rate Swap “Legs”
- Swap Curve in USD
- Interest Rate Swaps.
- Forward Starting Swaps
- Assignment

Module Five: Foreign Exchange (FX)

Session One: Foreign Exchange (FX)

- Foreign Exchange Systems.
- Central Bank Intervention
- FX – Overview
- Cross Rates
- Non-Deliverable Forwards
- Foreign Direct Investment – FDI
- Assignment

Module Six: Options

Session One: Options

- Options – Overview
- Caps, Floors and Collars
- Assignment

Module Seven: Client Liquidity Needs

Session One: Client Liquidity Needs

- Liquidity
- Liquidity – Money Market Funds
- Assignment

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Assessment Strategy

- 80 % assignments between sessions
- 20% participation
- Cut off score is 60% of total grade which is "100"

Upon Successful Completion of this Course, participants will obtain:

1.9 CEUs

Course Language:

English

Prerequisites:

Intermediate level of English language