

## Investment and Treasury



**408-P26-VE**



**Virtual**



**21 hours**



**EGP 6,050**

### **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.

### **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.

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### **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.

### **Module Eight: Impact Session**

- Gathering feedback from participants to recap the key topics covered in the training.
- Group activity (split the participants into groups to share experience, by discussing challenges faced and successes achieved, then share the top challenges and solutions to the whole group for more effective outcomes).
- Encouraging the participants to solve a case study by sharing one takeaway to apply what they learned.

### **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.

#### **Certificate requirements:**

Participants must attend an impact session, which will take place 3–4 weeks after the last day of the course, in order to receive the certificate. This session will last two hours, and its duration will be included in the total program hours. In addition to completing all the required assignments and attending at least 80% of the course duration.