

## 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