



**TREASURY
TRAINING**

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Presented in association with the Australasian Mutuals Institute

ACTIVE TREASURY MANAGEMENT FOR MUTUAL ADIs

1 Day Course
Thursday 7th August 2008
Sydney

Maximise the benefits from an effective treasury function

As Mutual ADIs enter the post Basel II environment which is proving to be more volatile and challenging, the role of treasury is becoming increasingly important. The demands for efficiently managing liquid funds, wholesale borrowings and risk require a more sophisticated approach to the treasury function. This course will address how a Mutual ADI can achieve and maintain an effective treasury function for 2008 and beyond.

What you will get out of this course:

- An understanding of the functions and objectives of treasury in a financial institution
- A working knowledge of the main financial instruments used in treasury activity
- An appreciation of how these instruments are used in the institution
- An understanding of how treasury activity is processed from initial deal creation, through settlements, to accounting.
- The ability to properly account and report treasury under AASB 7, 132 and 139 both for internal and external reporting purposes
- How to identify and manage market, credit and liquidity risk relating to treasury instruments
- A knowledge of the key operational risks and essential controls required in treasury
- A knowledge of where things can go wrong in a treasury operation.
- The ability to calculate the fair value of treasury instruments
- An appreciation of the benefits of an effective treasury function within a mutual ADI



Presented by **DAVID TATTAM, Protecht Advisory Pty Ltd.** David is a director and the principal lecturer with Protecht Advisory and presents a range of risk management and treasury courses, many in conjunction with AMInstitute. Protecht provides a range of risk management services to Mutual ADIs. Protecht has developed its own Interest rate and operational risk management software tailored to Mutual ADIs. David is an expert in all facets of risk management and has worked with a range of financial institution treasuries.

Course Location: The Course will be held at: Regus, Level 39 Citigroup Centre, 2 Park Street, Sydney, NSW 2000

Course Times: Registration: 8.30 am—9.00 am, Course: 9.00 am—5.00 pm

Terms and Conditions: Protecht and AMInstitute reserves the right to cancel or postpone this program due to circumstances outside of their control. Where this occurs delegates who have already paid will receive a full refund. For participant cancellations, a full refund less a \$150 administration fee will be made for any cancellation received no later than 2 weeks prior to course commencement. For cancellations received after this time, no refund will be given. A replacement delegate is acceptable however please notify us of the change as soon as possible.



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Course Profile

1. Objectives of the Treasury Function

- Investing surplus funds
- Borrowing wholesale funds
- Managing liquidity and HQLA
- Executing interest rate hedges
- Acting as an internal banker

2. Treasury Instruments

- Purpose of treasury instruments
- Main characteristic of Treasury Instruments
- Investment Instruments
 - Cash products: 11 a.m. and REPOs
 - Securities: Bills, Bonds, FRNs, Other
 - Investment selection criteria to fit risk appetite
- Funding Instruments
 - Wholesale borrowing: Term and Bill facilities
 - Securitisations
 - Capital Instruments
- Hedging Instruments—Derivatives
 - Interest Rate Swaps
 - FRAs
 - Other

3. External Credit Rating

- The case for obtaining a rating
- Obtaining a rating

4. Using Treasury Instruments

- Investing
- Funding
- HQLA and the liquidity portfolio
- Hedging
- The risk / reward equation incorporating risk appetite

5. Transaction Flow and Operations

- Processing a treasury transaction
- Importance of “Front, Middle and Back” offices and segregation of duties

6. Accounting and reporting for Treasury

- Accounting for investments, borrowings and hedging under AASB 139
- Presentation and Disclosure requirements of AASB 7 and AASB 132

7. Calculating Fair Value and Amortised Cost

- Fair Value of bills and bonds
- Fair Value of an interest rate swap

8. Treasury Risk Management

- Managing Interest Rate Risk
- Managing Credit Risk
- Managing Liquidity Risk

9. Operational Risk Management in Treasury

- Identifying the main operational risks
- Identifying the main controls
- Where things have gone wrong and why
- The Treasury Policy

10. Regulatory Treatment of Instruments

- Capital Adequacy: Credit Risk.. Inter CU Lending, Securitisations
- Capital treatment
- Qualifying for HQLA

11. Making it work

- Towards a more active treasury function
- Benefits of an effective treasury

Enrolment

How to Register: Complete the personal details below and fax to (02) 9299 4841. You will be sent an email confirmation and mailed a tax invoice. If you do not receive the email within 5 days please contact us.

Cost (including GST): The cost of the program is \$880 (AMIInstitute members), \$968 (non AMIInstitute members). This fee includes all materials, lunch, morning and afternoon refreshments but excludes your travel, accommodation, breakfast and evening meals. Where two or more delegates attend from the same organisation, a 5% discount will be given.

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Mr/Mrs/Ms		Email address	
Last Name		Telephone	
First Name		Facsimile	
Credit Union/ Building Soc		Address	
Position		City / State / Postcode	
Special dietary requirements		AMIInstitute Member	Yes <input type="checkbox"/> No <input type="checkbox"/>
Signature		Date	