



# Corporate Treasury Risk Management

*Specialist Focused. Practitioner's Perspective*

## Synopsis

**V**olatilities in the foreign exchange markets have increased as financial markets grapple with unexpected political and economic developments globally. It is vital for corporate treasurers to make sense of central bank policies and execute appropriate risk management strategies to sustain profitability.

The 2-day workshop focuses on the practical applications of hedging strategies to manage interest rate and foreign exchange exposures. Through case studies, participants will learn to apply different solutions to optimize funding costs, manage foreign currencies liabilities and assets, hedging foreign currencies revenue, expenses, assets, liabilities and acquisitions.

## Highlights

- Understand the financial risk management framework
- Build good relationship with banks
- Assess capital structure to determine funding strategy
- Manage interest rate exposures with appropriate solutions
- Hedge foreign currencies liabilities and assets exposures
- Learn key factors driving the foreign exchange markets
- Apply effective strategies to hedge foreign exchange exposures

## Program Date

**29**  
Jul

&

**5**  
Aug

Classes from 9am to 5pm

## Program Fee

S\$1,500 (excluding GST)

Qualifying businesses can claim 40% cash rebate or up to 400% tax deduction via the Productivity and Innovation Credit (PIC) scheme. For details, please visit

<http://www.iras.gov.sg/irashome/picredit.aspx>

## For Enquiries

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## Who Should Attend

- Chief financial officers, corporate treasurers, financial controllers and accountants
- Professionals involved in business development, corporate financing for mergers and acquisitions
- Professionals in risk management functions such as audit, risk management
- Operational support staff in corporate treasury functions

## Curriculum

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### Prudent Financial Risk Management

- Establish sound treasury policies
- Seek contractual and funding offset
- Manage interest rate and FX exposures
- Importance of bank management

### Managing Interest Rate Exposures

- Yield curves' correlations with interest rates
- Determine funding strategy, fix/floating mix
- Hedge with forward rate agreements (FRAs)
- Applications of interest rate swaps (IRS)
- Swap pricing and valuation
- Key elements, benefits and risks of currency swaps
- Manage foreign currencies liabilities & assets

### Foreign Exchange (FX) Management

- Types of FX exposures
- Key factors driving FX markets
- Spot vs. forward FX rates
- Hedging FX exposures
  - ✓ Recurring payables and receivables
  - ✓ Foreign currency assets and liabilities
  - ✓ Balance sheet hedging
  - ✓ Acquisition-related FX and interest rate exposure
  - ✓ Contingent FX management
- Key considerations when managing large FX hedging transactions

## Trainer's Biography

**Kelvin Loo** has over 13 years' banking experience in corporate advisory of global financial markets. He has extensive experience structuring interest rate and foreign exchange risk management solutions, customizing multi-products and cross-asset risk management treasury solutions to hedge liabilities, including large-scale M&A transactions for large corporates. Kelvin joined the corporate sector in 2009. As CFO of a listed REIT, overseeing capital and risk management strategy.

Kelvin has been actively engaged in financial trainings for about 15 years. He holds a Master of Finance from the Macquarie University. He is also a Chartered Accountant.