

FINANCE & ACCOUNTING | COURSE BROCHURE

Treasury Risk Management and Hedge Accounting

5 days | Classroom training | English

SMART HORIZON

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Course content

Why attend

Interest rates, exchange rates and commodity prices can move earnings and cash flow far more than day-to-day operations. This course shows treasury and finance professionals how to identify, measure and manage these market risks, choose suitable hedging instruments and apply hedge accounting so that hedges reduce volatility in reported results instead of adding to it.

A hedge that is economically sound can still create accounting volatility if it is not designed and documented correctly. You will learn to connect treasury decisions with the accounting rules so both cash and reported results are protected.

Professional Problems This Course Is Designed to Solve

• Difficulty translating subject knowledge into practical workplace decisions.
• Inconsistent approaches to the activities covered in the course outline.
• Lack of a structured plan for applying and reviewing new skills.

Course methodology

The course combines instructor briefings with live spreadsheet exercises on exposure measurement, instrument pricing walkthroughs, hedge documentation drafting and case studies from multinational treasuries.

Course objectives

By the end of this course, participants will be able to:
• Identify interest rate, currency and commodity exposures
• Measure exposures and set hedging policy limits
• Compare forwards, swaps and options as hedging tools
• Apply cash-flow, fair-value and net-investment hedge accounting
• Prepare hedge documentation and effectiveness assessments
• Report treasury risk to senior management and boards

Target audience

This course is suitable for:
• Treasury managers and dealers
• Financial controllers and group reporting teams
• CFOs of mid-sized companies
• Risk managers covering market risk
• Auditors reviewing treasury activities
• Corporate finance professionals



Course content

Target competencies

Participants will develop competencies in:

- Market risk measurement
- Hedging strategy
- Hedge accounting
- Treasury policy design
- Risk reporting

Course outline

Day 1: Treasury Risk Landscape

09:00–09:54	Role of treasury in value protection
09:54–10:48	Types of market risk
10:48–11:00	Identifying exposures across the business
11:00–11:30	**Coffee break**
11:30–12:12	Identifying exposures across the business (continued)
12:12–13:06	Treasury policy and risk appetite
13:06–14:00	Exercise: mapping group exposures

Day 2: Hedging Instruments

09:00–09:54	Forwards and futures
09:54–10:48	Interest rate and cross-currency swaps
10:48–11:00	Options and collars
11:00–11:30	**Coffee break**
11:30–12:12	Options and collars (continued)
12:12–13:06	Counterparty and liquidity considerations
13:06–14:00	Workshop: selecting the right instrument

Day 3: Hedge Accounting Principles

09:00–09:54	Why hedge accounting exists



Course content

09:54–10:48	Cash-flow, fair-value and net investment hedges
10:48–11:00	Qualifying criteria and designation
11:00–11:30	**Coffee break**
11:30–12:12	Qualifying criteria and designation (continued)
12:12–13:06	Effectiveness assessment
13:06–14:00	Case study: hedge that failed accounting tests

Day 4: Documentation and Controls

09:00–09:54	Hedge documentation requirements
09:54–10:48	Valuation and mark-to-market processes
10:48–11:00	Segregation of duties in treasury
11:00–11:30	**Coffee break**
11:30–12:12	Segregation of duties in treasury (continued)
12:12–13:06	Treasury management systems
13:06–14:00	Exercise: drafting hedge documentation

Day 5: Reporting and Governance

09:00–09:54	Measuring hedge performance
09:54–10:48	Disclosures and stakeholder reporting
10:48–11:00	Board and committee oversight
11:00–11:30	**Coffee break**
11:30–12:12	Board and committee oversight (continued)
12:12–13:06	Lessons from treasury losses
13:06–14:00	Personal action plan

The timings provided are estimates and may vary depending on the number of participants and the discussions taking place during the sessions. They are indicative only and do not constitute a binding commitment.



Course content

Dates, venues and fees

Current published course plans. Fees are per participant in EUR, excluding unconfirmed taxes.

Venue	Start date	End date	Fee (EUR)
Kuala Lumpur Confirmed dates	16 Nov 2026	20 Nov 2026	**€1,450.-**
Online Confirmed dates	16 Nov 2026	20 Nov 2026	**€1,250.-**
Cape Town Confirmed dates	7 Dec 2026	11 Dec 2026	**€1,890.-**
Online Confirmed dates	7 Dec 2026	11 Dec 2026	**€1,250.-**
Dubai Confirmed dates	4 Jan 2027	8 Jan 2027	**€3,150.-**
Online Confirmed dates	4 Jan 2027	8 Jan 2027	**€1,250.-**
Rome Confirmed dates	25 Jan 2027	29 Jan 2027	**€2,450.-**
Online Confirmed dates	25 Jan 2027	29 Jan 2027	**€1,250.-**
Amsterdam Confirmed dates	15 Feb 2027	19 Feb 2027	**€2,540.-**



Course content

Dates, venues and fees (continued)

Venue	Start date	End date	Fee (EUR)
Online Confirmed dates	15 Feb 2027	19 Feb 2027	**€1,250.–**
Cape Town Confirmed dates	8 Mar 2027	12 Mar 2027	**€1,890.–**
Online Confirmed dates	8 Mar 2027	12 Mar 2027	**€1,250.–**
Barcelona Confirmed dates	29 Mar 2027	2 Apr 2027	**€2,840.–**
Online Confirmed dates	29 Mar 2027	2 Apr 2027	**€1,250.–**
Rome Confirmed dates	12 Apr 2027	16 Apr 2027	**€2,450.–**
Online Confirmed dates	12 Apr 2027	16 Apr 2027	**€1,250.–**
Istanbul Confirmed dates	3 May 2027	7 May 2027	**€2,650.–**
Online Confirmed dates	3 May 2027	7 May 2027	**€1,250.–**



Course content

Dates, venues and fees (continued)

Venue	Start date	End date	Fee (EUR)
London Confirmed dates	24 May 2027	28 May 2027	**€2,450.-**
Online Confirmed dates	24 May 2027	28 May 2027	**€1,250.-**
Dubai Confirmed dates	14 Jun 2027	18 Jun 2027	**€3,150.-**
Online Confirmed dates	14 Jun 2027	18 Jun 2027	**€1,250.-**
London Confirmed dates	5 Jul 2027	9 Jul 2027	**€2,450.-**
Online Confirmed dates	5 Jul 2027	9 Jul 2027	**€1,250.-**
Paris Confirmed dates	19 Jul 2027	23 Jul 2027	**€2,860.-**
Online Confirmed dates	19 Jul 2027	23 Jul 2027	**€1,250.-**
Barcelona Confirmed dates	9 Aug 2027	13 Aug 2027	**€2,840.-**



Course content

Dates, venues and fees (continued)

Venue	Start date	End date	Fee (EUR)
Online Confirmed dates	9 Aug 2027	13 Aug 2027	**€1,250.-**
Vienna Confirmed dates	30 Aug 2027	3 Sept 2027	**€2,940.-**
Online Confirmed dates	30 Aug 2027	3 Sept 2027	**€1,250.-**
Rome Confirmed dates	20 Sept 2027	24 Sept 2027	**€2,450.-**
Online Confirmed dates	20 Sept 2027	24 Sept 2027	**€1,250.-**
Vienna Confirmed dates	11 Oct 2027	15 Oct 2027	**€2,940.-**
Online Confirmed dates	11 Oct 2027	15 Oct 2027	**€1,250.-**
Cape Town Confirmed dates	25 Oct 2027	29 Oct 2027	**€1,890.-**
Online Confirmed dates	25 Oct 2027	29 Oct 2027	**€1,250.-**



Course content

Dates, venues and fees (continued)

Venue	Start date	End date	Fee (EUR)
Dubai Confirmed dates	15 Nov 2027	19 Nov 2027	**€3,150.-**
Online Confirmed dates	15 Nov 2027	19 Nov 2027	**€1,250.-**
Frankfurt Confirmed dates	6 Dec 2027	10 Dec 2027	**€2,650.-**
Online Confirmed dates	6 Dec 2027	10 Dec 2027	**€1,250.-**

Plan your next step

Dates, availability, exact venue, taxes, inclusions and payment terms require written confirmation. This brochure is not a quotation, registration, booking confirmation or visa invitation. Participants receive a Smart Horizon certificate of attendance; programmes are not externally accredited and do not award a professional qualification or designation. Confirm arrangements before booking travel.

For group or in-house training, contact our learning team to discuss your objectives and delivery arrangements.

Contact Smart Horizon

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