NIBAF Pakistan
NATIONAL INSTITUTE OF BANKING AND FINANCE
EMPOWERING FOR EXCELLENCE

22
SEPTEMBER
2026

9:00 AM - 5:00 PM

TREASURY TRANSFORMATION:

Derivatives, Hedging & Sustainable Treasury Practices

FEE:
PKR
18,000
(Plus Tax)

COURSE OVERVIEW

This one-day training program is designed to deepen participants' practical understanding of modern treasury operations and risk management techniques in an evolving financial environment. This immersive session typically covers the strategic role of a bank's treasury function, including liquidity management, money market instruments, and the use of financial derivatives such as forwards, futures, swaps, and options for hedging exposures to interest rate and foreign exchange risk.

COURSE CONTENTS

Introduction & Objectives

- Understanding the evolving role of treasury in modern financial institutions
- Overview of sustainable treasury practices
- Learning outcomes:
  - Master derivative instruments for risk management
  - Apply effective hedging strategies
  - Incorporate ESG and sustainability principles into treasury operations

Overview of Corporate Treasury Transformation

- Traditional vs modern treasury functions
- Strategic role of treasury in financial decision-making
- Key performance indicators (KPIs) for treasury efficiency
- Treasury digitalization and automation trends

Derivatives in Treasury Management

- Definition and types of derivatives:
  - Forwards, futures, swaps, options
  - Currency, interest rate, and commodity derivatives
- Pricing basics and market conventions
- Applications in corporate treasury:
  - Hedging FX risk
  - Hedging interest rate risk
  - Commodity price risk management

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TREASURY TRANSFORMATION:

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Hedging Strategies
- Identification of treasury risks:
  - Market risk, credit risk, liquidity risk
- Hedging approaches:
  - Natural hedging
  - Synthetic hedging using derivatives
- Case studies on:
  - FX hedging for import/export businesses
  - Interest rate swaps to manage debt portfolio
- Calculating hedge effectiveness

Sustainable Treasury Practices
- Integrating ESG factors into treasury strategy
- Green bonds, sustainable debt, and ESG-linked loans
- Responsible investment and liquidity management
- Regulatory frameworks and reporting requirements

Risk Management and Compliance
- Internal controls for derivatives and treasury transactions
- Counterparty risk management
- Monitoring and reporting of treasury exposures
- Best practices for compliance with local and international regulations

Treasury Analytics & Decision Making
- Cash flow forecasting and scenario analysis
- Sensitivity analysis and stress testing
- Using financial models to optimize hedging and funding strategies
- Treasury dashboards and reporting tools

TARGET AUDIENCE

- Treasury Officers and Managers
- Risk and Compliance Professionals
- Finance Managers and CFOs
- Investment Analysts
- Internal Auditors and Regulators

FACILITATOR

Mr. Faisal Sarwar is a Deputy Director in State Bank of Pakistan- Treasury Department. He has an expertise in the area of Treasury Market (Money, Foreign & Bond/ Fixed Income) and Gold Market and is also engaged in risk management function. Mr. Faisal has an experience of over 12 years working in different segments of the financial sector of Pakistan including Commercial Banks, Financial Institutions and the Central Bank. Previously, Mr. Faisal has provided various consultancy services to commercial banks and is a guest speaker at various universities in the areas related to Treasury, Risk & Economy of Pakistan.

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