



Programme on Forex Treasury Management (Focus: Back-Office Operations)

July 03 – 05, 2019

Coordinators

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**National Institute of Bank Management
Pune, India**

Programme on Forex Treasury Management

(Focus: Back-Office Operations)

The main objective of Treasury, as perceived in the modern day banking is to manage liquidity. Treasury is fast shedding the notion of a service centre and increasingly becoming a profit centre by taking advantage of rate movements in the markets. For operational purpose, a bank's treasury department is functionally divided into three offices: (a) front office, (b) back-office, and (c) middle-office. Front-office is occupied by dealers who operate in the interbank markets to buy and sell assets in the markets. Thus, front-office is the main office of treasury impacting directly profit and losses on treasury operations. Back-office is essentially a support service to the front-office and does a whole lot of work needed to keep treasury running. Middle-office is specially created to monitor the risk arising out of high volume trades of front-office.

This programme is specifically devised to cover the back-office personnel, who serve as back-bone for the forex treasury operations. There is a wide range of operations expected by back-office that include deal clearance, payment settlements, Nostro funds management, accounting, gap position maintenance, MIS and other compliances.

Objective

- To give exposure regarding the role of back office in treasury department and to provide a comprehensive account of its various functions.
- To provide clear understanding in important functions like accounting of portfolios, trading book maintenance, revaluation, value date monitoring and payment settlements, internal reporting, regulatory compliance, liquidity monitoring, etc.

Content

Forex Treasury

- ❑ Forex Treasury Operation An Overview
- ❑ Exchange Arithmetic and Calculation of rates for merchants Interbank deals and cover operations
- ❑ Deal confirmation and maintenance of FOREX flows
- ❑ NOSTRO Account Monitoring and Liquidity Maintenance
- ❑ NOOP calculation and GAP maintenance
- ❑ Revaluation of Open Positions
- ❑ Value Date monitoring in Outright Forwards and FOREX Swap books and Payment Channeling
- ❑ Internal Reporting and Regulatory Compliance

Methodology

Classroom lectures will be supplemented with cases, group discussion and exercises on certain topics. Active participation and experience sharing during the sessions is expected from participants.

Faculty

Practitioners from Banking Industry, RBI and Corporate House would be invited as guest faculty for taking sessions, apart from NIBM faculty.

Target Group

**Junior and Middle Management level
officers working in back office in
foreign exchange treasury**

Dates

July 03–05, 2019

The programme will commence at 9.00 am on July 03 and will conclude by 5.00 pm on July 05, 2019. The participants are requested to report by the evening of July 02, 2019.

Venue

NIBM Campus, Kondhwe Khurd
Pune, India.

Accommodation

The programme is fully residential. Participants will be provided well-furnished single room AC accommodation in the Institute's hostel complex on the campus. However, they will not be permitted to bring their family members to stay on the campus. In case any Officer/Executive with physical/medical disability is being nominated, kindly inform us in advance with particulars of disability to facilitate necessary arrangements.

The Institute has facilities for outdoor and indoor games and a large walking/jogging trail for physical fitness besides a yoga centre. Participants are therefore encouraged to bring appropriate clothes/gear.

