

## Programme Coordinator

Dr Kedar nath Mukherjee



Dr. Mukherjee, Assistant Professor, Finance Area, National Institute of Bank Management, Pune, INDIA, has obtained his Bachelors, Masters, and M.Phil. in Commerce, followed by Ph.D. in Financial Management. His last

13 years of Teaching and Training interests include Financial Markets, Fixed Income Securities Market, Security Analysis and Portfolio Management, Risk Management and Financial Derivatives, Financial Engineering and Structured Finance, Time Series Analysis. He conducts various Executive Development Programmes in these areas for Senior and Middle-level executives in Banks and other Financial Institutions. His research interests are also broadly in similar areas.

## Other Resource Persons

One important attraction of this training programme is its optimum blend of speakers/trainers. Besides reputed and well-known academicians, senior executives and industry experts from all important sectors (Commercial Banks, Insurance Cos., Mutual Funds, Stock Exchanges, Rating and Clearing Agencies, Regulatory Bodies, etc.) with decades of rich experience in related fields are also deeply involved in this programme as resource persons.

## Nominations and Enquiries

Please address your enquiries and nominations to:

### Dr Kedar nath Mukherjee

Programme Coordinator  
National Institute of Bank Management  
NIBM Post office, Kondhwe Khurd  
Pune 411 048, India

Tel : 0091-20-26716000 (EPABX)  
0091-20-26716351 (Direct)

Fax : 0091-20-26834478

E-mail : kedar@nibmindia.org/  
kedar.nibm@gmail.com

Web : www.nibmindia.org

## Last Date for Receiving Nominations:

August 30, 2019

## Last Date for Availing Early Bird Incentive of 5%

August 24, 2019

For further Details Visit us at Website:  
<http://www.nibmindia.org>

## Programme Fee (per participant)

US \$ 2400 for foreign participant

(See fee structure on home page of the website for incentive)

	Fee	GST	Fee+ GST	TDS
Member Banks :	50400	9072	59472	5040
Non-Member Banks :	58800	10584	69384	5880

The fee includes the cost of tuition, board and lodging facilities, teaching material, etc. (Goods and Services Tax (GST) @18%, and TDS @10%. Kindly send the TDS Certificate on priority to NIBM).

### Mode of Payment for Indian Participants

- The fee may preferably be transferred by RTGS/NEFT/ECS to our A/c No. 20002400021 with Bank of Maharashtra, NIBM Branch, Pune (IFSC Code MAHB0001124). NIBM PAN No. AAATN0040P and NIBM GSTIN No. 27AAATN0040P1ZJ.
- National Institute of Bank Management  
NIBM Post Office, Kondhwe Khurd, Pune 411 048, INDIA.

### Mode of Payment for Foreign Participants

#### Mode of Remittance: SWIFT\*

- Name & Address of our Bankers : Oriental Bank of Commerce  
C-2, Shop No. 4-5, Bramha Estate  
Kondhwe Khurd, Pune 411 048  
Maharashtra, India
- Name of the Account : National Institute of Bank Management
- NIBM's Bank Account No. with Oriental Bank of Commerce : Current A/C 11281131004402
- Bank's Swift Code : ORBCINBBFCP
- Oriental Bank of Commerce A/c No. with Correspondent Bank : 36152559
- Preferred currency : USD
- Correspondent Bank : CITIBANK N.A.
- Swift code for Citi Bank : CITIUS33

\* The Foreign Bank Charges/ SWIFT charges/Commission is to be borne by the remitter. The fees mentioned in the invoice/brochure is to be paid to NIBM, net of all bank charges.

\*Payments will be accepted only through electronic mode.  
Cheques/DDs/Pay Orders will not be accepted.

- For all electronic remittances, kindly send a confirmatory e-mail at: [accounts@nibmindia.org](mailto:accounts@nibmindia.org) giving details of the remitter and participant, name and dates of programme, etc.

Please see programme fee structure on home page of the website for early bird incentive, incentives for SAARC and other developing countries, mode of remittance, Pune City route map and local conveyance.

# Programme on Managing Non-SLR Investments

September 9 – 14, 2019 (6 days)

Coordinator  
Dr Kedar nath Mukherjee



National Institute of  
Bank Management  
Pune, India

Basic and Innovative Financial Products  
and Well Versed Across the Industry Peers  
Bonds and Equity Products  
Return and Risk Profiles  
Regulations  
Techniques required to hedge the portfolio  
Opportunity  
Network  
Rules  
Simulated Trading Game



# Programme on Managing Non-SLR Investments

## Need for the Programme

Banks and other Financial Institutions, like Insurance Companies, Mutual Funds, Pension Funds, etc., have significant investments in different types of financial market instruments, including Govt. Securities, Non-Govt. Bonds, several Money Market instruments, Equities, Derivatives, and many more. There are tremendous growth and developments worldwide for these products, in terms of product structure, risk-return profile, regulatory issues, etc., especially after the Global Meltdown. These developments have posed significant challenges to the portfolio managers, especially to manage their Non-SLR Portfolio strategically and more efficiently. Comprehensive training on these subjects may facilitate the portfolio managers to optimize their investment portfolio and to get the desired results.

## Participants' Takeaway

This 6 days intensive training module has been carefully designed to address the current challenges faced by the portfolio managers in successfully managing their Non-SLR investment portfolio with diverse instruments having a different risk-return profile. At the end of this programme, the participants are expected to:

- ⇒ Familiarize with various basic and innovative financial products.
- ⇒ Assess the Return and Risk profiles involved in various products.
- ⇒ Evaluate various Strategies to trade in those products, within the given constraints.
- ⇒ Understand the usefulness and consequence of various techniques required to hedge the portfolio.
- ⇒ Exposed to a Simulated Trading Game in Money Market Products and Dated Securities or Bonds.
- ⇒ Be aware and well versed with the Rules and Regulations within which they need to perform.
- ⇒ Enjoy a unique opportunity to network with within and across the industry peers.

## Who Should Attend

- ◇ Portfolio / Fund / Asset Managers
- ◇ Bond / Money Market / Equity Dealers
- ◇ Investment Analysts / Advisors / Strategists
- ◇ Private Bankers / Investors
- ◇ Heads of Investments in FIs
- ◇ Pension Fund / Trustee Managers
- ◇ Risk Management Professionals
- ◇ Corporate Treasurers
- ◇ Securities Salespersons
- ◇ Regulators, Auditors and Actuaries

## Programme Pedagogy

The training pedagogy proposed to be followed here includes class presentations and interactions, case analysis, Hands-on sessions, undertaken by internal faculty members, subject experts from the industry, Regulators, and other Resource Persons; followed by simulated Trading Game for Money Market Instruments and Bonds (SLR and Non-SLR). Important Reading Materials may be circulated in advance to make the participants come prepared to make the best use of their time at NIBM.

## Broad Programme Content

- Basic Concepts of Financial Market and its Products: Money & Securities Market, Equity, Mutual Funds & Venture Capital Fund, Derivatives.
- Non-SLR Investment Portfolio: Composition, Relevance and Challenges
- Analysis of Macroeconomic Environment (Monetary and Fiscal Policy)
- Regulation (RBI, IRDA, SEBI) for Non-SLR Investments by Banks and other FIs
- Debt Market Analytics (Yield, Yield Spread, Pricing & Valuation, Interest Rate Risk)
- Credit Appraisal of Corporate Bonds, and Role and Efficacy of External Rating and its Relevance in Investment Decisions
- Use of RAROC Measure as Risk vs. Reward Evaluation Tool to analyze Corporate Bond Investments
- Bond Trading and Management Strategies
- Bond Portfolio Optimization with Risk-Return Tradeoff
- Fundamental Analysis (Financial Statements, Ratios) for Investments in Equities
- Valuation of Equity Shares (Asset Backing Method, Yield Basis Method, Fair Value Method)
- Technical Analysis (Different Charts) for Trading in Equities
- Investment in Mutual Funds Units and their Performance Evaluation
- Analysis and Performance Evaluation of Venture Capital Funds
- Analysis and Management of Interest Rate, Credit and Price Risk in an investment portfolio
- Use of Interest Rate and Credit Derivatives (Futures and Swaps) for hedging Debt Investments
- Value-at-Risk for Bond and Equity Portfolio
- **Simulated Trading Game for Money Market Instruments, Bonds and IRF**

## Dates

**September 9 – 14, 2019 (6 days)**

**The programme will commence on September 9th at 9.00 a.m. and will conclude at 5.00 p.m. on September 14, 2019. Participants are requested to reach the NIBM Campus by the evening of September 8, 2019.**

## Venue

NIBM Campus, Kondhwe Khurd, Pune, India.

## Hostel 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 the appropriate clothes/gears.