

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

July 9 – 11, 2018

Programme Coordinators

Dr Gargi Sanati

Prof Rajiv Abhyankar



**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 09 – 11, 2018

The programme will commence at 9.00 am on July 09 and will conclude by 5.00 pm on July 11, 2018. The participants are requested to report by the evening of July 08, 2018.

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.

Programme Coordinators

Dr Gargi Sanati

Assistant Professor

Prof Rajiv Abhyankar

Industry Expert as Associate Professor

(Money, International Banking and Finance Area Group)

Last Date for

Receiving Nominations:

June 29, 2018

Last Date for

Availing Early Bird Incentive of 5%:

June 23, 2018

(See fee structure on home page of the website)

Nominations and Enquiries

Please address your enquiries and nominations to:

Dr Gargi Sanati

Prof Rajiv Abhyankar

Programme Coordinators

National Institute of Bank Management

NIBM Post Office, Kondhwe Khurd

Pune 411 048, India.

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Website : www.nibmindia.org

Programme Fee (per participant)

US \$ 1200 for foreign participant

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

	Fee	GST	Fee+ GST	TDS
Member Banks :	26400	4752	31152	2640
Non-Member Banks :	31200	5616	36816	3120

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*

1. Name & Address of our Bankers : Oriental Bank of Commerce
C-2, Shop No. 4-5, Brahma Estate
Kondhwe Khurd, Pune 411 048
Maharashtra, India
2. Name of the Account : National Institute of Bank Management
3. NIBM's Bank Account No. : Current A/C 11281131004402
with Oriental Bank of Commerce
4. Bank's Swift Code : ORBCINBBFCP
5. Oriental Bank of Commerce A/c No. : 36152559
with Correspondent Bank
6. Preferred currency : USD
7. Correspondent Bank : CITIBANK N.A.
8. 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 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.