



# Online Programme on Investment and Portfolio Management

October 12 – 18, 2020  
(Online course duration 20 hours)

**Coordinator**  
**Dr Kedar nath Mukherjee**  
(Faculty Member, NIBM)



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

## 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

*P.N.: Any Newcomer interested in the programme topic are also encouraged to participate*

## Nominations and Enquiries

Nominations are invited from both Institutions and individuals from India and abroad. executives working in banks/financial institution/ consulting firms/ technology firms in the banking and financial services domain can apply for the programme in their individual capacity.

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)  
E-mail : kedar@nibmindia.org,  
kedar.nibm@gmail.com;  
Web : www.nibmindia.org

**Last Date for Receiving Nominations:  
October 10, 2020**

## Programme Fee (per participant) for 20 hours programme

US \$ 800 for foreign participant

	Fee	GST	Fee+GST	TDS
Member Banks	: 18000	3240	21240	1800
Non-Member Banks	: 21000	3780	24780	2100
Individual Nominee	: 21000	3780	24780	---

The fee includes the cost of tuition, access to reading material and recorded videos, etc. (Central 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 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.

## Programme Background

Banks and other Financial Institutions, like Insurance Companies, Mutual Funds, Pension Funds, and even corporate treasuries have significant investments in different types of financial market instruments, including Govt. Non-Govt. Securities, several Money Market instruments, Equities, Derivatives, and many more. There is a tremendous growth and developments worldwide for these products, in terms of product structure, risk-return profile, regulatory issues, etc., especially after the Global meltdown in 2007-08, followed by the worldwide economic downturn due to the recent COVID-19 pandemic. These developments have posed significant challenges to the portfolio managers, especially to manage their Non-SLR Portfolio strategically and more efficiently. A comprehensive training on these subjects may facilitate the investors and portfolio managers to optimize their investment portfolio, and to get the desired results.

The 7-Day (20 hours of engagement including weekends) online training module has been carefully designed to address the current challenges faced by the portfolio managers in successfully managing their investment portfolio with diverse instruments having different risk-return profile.

## Learning Outcome

At the end of the programme, participants are expected to:

- Familiarize with various basic and innovative financial products.
- Assess the Return and Risk profiles involved in various products.
- Analysis of News and Information, and their usefulness in trading decisions.
- 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.
- Be aware and well versed with the Rules and Regulations within which they need to manage their portfolio.
- Enjoy a unique opportunity to network with within and across the industry peers.

## Content Highlights

- ❖ Basic Concepts of Financial Market and its Products: Money & Securities Market, Equity, Mutual Funds & Venture Capital Fund, Derivatives.
- ❖ SLR vs. Non-SLR Investment Portfolio: Composition, Relevance and Challenges
- ❖ Analysis of Macroeconomic Environment (Monetary and Fiscal Policy)
- ❖ 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 Risk Adjusted Return Measures 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
- ❖ 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 and Private Equity
- ❖ Analysis and Management of Interest Rate, Credit and Price Risk in investment portfolio
- ❖ Advanced Techniques (Value-at-Risk and Expected Shortfall) to measure risk in debt and equity portfolio
- ❖ Use of Interest Rate Derivatives (Futures and Swaps) for hedging Debt Investments

## Training Pedagogy

The entire training programme will be conducted through online mode. The online delivery is designed in such a way that the programme participants will get most of the benefits of classroom training plus the additional benefits and flexibilities of online classes.

The training pedagogy proposed to be followed here includes online classes (Video Lectures), focusing on class presentations and interactions, case analysis, Excel based Hands-on sessions through screen sharing, etc. All participants will be provided with advance reading materials (soft copies) before the training starts. All quantitative models and analysis will be discussed in a lucid manner so as to make the programme content equally relevant for participants with varying technical backgrounds. Besides programme coordinators and other NIBM Faculty members, a pool of Senior and Top-level Industry Experts (Heads of Treasury / Fixed Income / Risk Management Desk in Banks/PDs/FIs, Top Executive from Regulatory Bodies) will be involved to augment the learning experience of the participants.

## Programme Dates

The Online programme will be open to the participants over a period of 7 days (October 12 -18, 2020).

## Training Modalities

This online course will have 20 hours of engagement time, spread over a maximum of 7 days, which includes several self-paced study and live interactions of participants. The courseware will include the following:

- I. Online Reading Materials for self-study (Teaching Notes, PPTs, other Reference Materials, Excel Sheets, etc., to be provided to all the registered participants in advance)
- II. Online Video sessions comprising of:
  - i. Pre-recorded Video Sessions (covering major topics)
  - ii. Interactive Video Sessions (for discussions, clarification of doubt, etc.)
- III. Self-assessment to track progress in the course

Participants enrolled to the programme will be provided with login id and password to enter into the learning platform of the institute. Guidance will be provided for navigating through the various activities in the platform such as accessing courseware, viewing video sessions, participating in live sessions, taking quizzes, etc. The programme window will be open for maximum 7 days from date of commencement. Schedule for live session will be provided at the start of the programme. Executives attending the programme would need internet access on a desktop or laptop with Google Chrome to enable access to live and recorded sessions. Participants are also expected to be conversant with MS-Excel for solving Cases, Numerical and practical Hands-on.