

# Programme on Treasury Products, Operations and Risk Management for Newly Inducted Treasury Officers (Focus: Bourse Game in Money, Securities & FX Market)



**June 26 – July 5, 2019 (10 days)**

*Coordinators*  
**Dr Kedar nath Mukherjee**  
**Dr S V Kuvalekar**



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

## Programme on Treasury Products, Operations and Risk Management for Newly Inducted Treasury Officers (Focus: Bourse Game in Money, Securities & FX Market)

### Programme Background

Treasury Management is an essential function of a bank or any entity dealing with large volumes of funds. With the increased globalization of markets, it has become essential to have an in-depth knowledge of the functioning of the domestic money and debt markets as also the foreign exchange markets for effective management of funds. On account of several policy measures undertaken by Reserve Bank of India (RBI) and other Regulatory Authorities, different segment of financial markets (Money, Securities, Foreign Exchange and Derivatives Markets) have witnessed significant growth in terms of developments of new financial instruments, number of players, volume of business, etc. Because of these developments, followed by increasing amount of challenges, treasury functions (in Front, Mid, and Back Office) in banks and other FIs has grown manifold and therefore has become challenging to manage. Therefore, it is indispensable for banks and other financial institutions to make their newly inducted treasury official well versed with various Treasury products and their successful marketing to its several clients, undertaking treasury (Domestic & Forex) operations, and managing the risks associated with such operations.

### Programme Objective

This 10-Days Intensive Training Module, blended with a strong theoretical foundation and real market feeling, will enable Treasury officials, especially the new entrants, not only to understand the Treasury products and their respective operations (in Front, Mid, and Back office), especially in a simulated Treasury environment (Bourse Game), but also to equip them with the desired skills to understand the need of their clients and accordingly offer them the right products.

### Training Pedagogy

The training pedagogy proposed to be followed here includes Classroom Teaching, focusing on class presentations and interactions, case analysis, Hands-on sessions in Computer Lab., etc. undertaken by internal faculty members, subject experts from the industry, Regulators, and other Resource Persons; followed by the Simulated Trading Game (Bourse Game) in all Major Treasury Products, undertaken by the industry experts

and professionals having long and rich experience in related fields. In order to ensure an effective learning during the training, all participants will be provided with some advance reading materials (soft form) before the training starts, followed by an evaluation (Objective Test & Performance in Trading Game) at the end of the training.

### Programme Content

#### Module I: Treasury Products, Operations and Risk Management

- Importance and Role of Treasury Functions (Front, Mid, and Back Office)
- Ethics in Treasury Operations
- Overview of Money, Debt, Foreign Exchange, Equity, and Derivatives Markets
- Different Statutory Requirements, and Role of Front, Mid and Back Office
- Factors affecting Interest Rates and Exchange Rates
- Bond and Foreign Exchange Market: Fundamentals and Analytics
- Regulatory Guidelines on use of Domestic and Foreign Exchange Products
- Strategies to Trade in various Treasury Products (Bond, Equity, Currency, Others)
- Forex Dealings: Interbank Dealings & Merchant Transactions
- Interest Rate and Currency Derivatives (Plain Vanilla & Structured Products)
- Back Office (Domestic and Forex) Operations: Accounting, Settlement and Documentations
- Mid-Office Operations: Measuring and Managing Risk in Treasury Operations
- Integration between Domestic and Forex Treasury
- Need-based Marketing of various Treasury Products
- Soft Skills to Deal with Counterparties and Corporate Clients

#### Module II: Simulated Trading Game

- Trading in Crosses: Quoting, Responding to Two-way Quotes
- Merchant Transactions & Trading Additionally in USD / INR

- Merchant Transactions in Cross Currency/INR and Forward Contracts
- Trading in Swaps and Integration between FX & Money Desks
- Trading in Money Market (T-Bills, CPs, CDs, Call, Repo: Tri-Party & Market Repo)
- Trading in Securities (G-Sec. and Corporate Bonds) Market
- Reconciliation of Trading in Money and G-Sec. Markets

### Target Group

**Officers Newly Inducted to the Banks' Treasury (Domestic and Forex) Department (Front/Back/Mid Office); Newly Inducted Treasury Officials from other Financial Institutions, Corporate Treasurers, Auditors, and Regulators.**

### Dates

June 26 – July 5, 2019 (10 days)

The programme will commence on June 26 at 9.00 am and conclude by the evening of July 5, 2019. Participants are requested to reach NIBM Campus by the evening of June 25, 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.

## About the Programme Coordinators

Dr Kedar nath Mukherjee and Dr S V Kuvalekar, Finance Area

**Dr K N Mukherjee**, Assistant Professor, Finance Area, NIBM, 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, 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 the similar areas.

**Dr S V Kuvalekar**, Associate Professor, Finance Area, National Institute of Bank Management, Pune, INDIA, has obtained his Ph.D. in Business Management. His areas of specialization at NIBM includes Capital Markets, Treasury Management, Asset Liability Management, Financial Services, etc. He conducts various EDPs in these areas for Senior and Middle level executives in Banks and other Financial Institutions.

## Nominations and Enquiries

Please address your enquiries and nominations to:

Dr Kedar nath Mukherjee

Dr S V Kuvalekar

Programme Coordinators

National Institute of Bank Management

NIBM Post Office, Kondhwe Khurd

Pune 411 048, India

Tel : 0091-20-26716000 (EPABX)

0091-20-26716351 (Direct)

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Fax : 0091-20-26834478

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

svk@nibmindia.org

Web : www.nibmindia.org

**Last Date for Receiving Nominations:**

**June 15, 2019**

**Last Date for Availing Early Bird Incentive 5%:**

**June 11, 2019**

*(See Fee Structure on home page of the NIBM website)*

## Programme Fee (per participant)

US \$ 3200 for foreign participant

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

	Fee	GST	Fee+ GST	TDS
<b>Member Banks</b>	<b>66300</b>	<b>11934</b>	<b>78234</b>	<b>6630</b>
<b>Non-Member Banks</b>	<b>76700</b>	<b>13806</b>	<b>90506</b>	<b>7670</b>

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, Bramha 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](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.