

Programme on Integrated Treasury Management with Simulated Bourse Game

February 11 – 20, 2019



Coordinators
Dr G Nagaraju
Dr Jiji T Mathew



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

Programme on Integrated Treasury Management with Simulated Bourse Game

Financial markets in India have come of age during the last decade and half as significant changes have taken place since then. Volume in money market (excluding repo), for instance, has crossed a daily average of Rs. 1.5 lakh crores, which is about 10 times higher than the volume traded in 2005. Similarly, the government securities market has shown a 16 time jump in the daily volume over the same period, currently clicking an average of Rs. 95 thousand crores per day. There is a similar growth in the other markets such as forex and equity markets. With trading facilitation improved for CD, CP and other derivatives, the scope of financial markets is further increased.

This rise in the activity in Indian financial markets was made possible by wider participation, apart from banks, from institutions such as mutual funds, PDs, NBFCs, insurance companies, and other financial institutions. The markets are also facilitated by innovative segments introduced by CCIL (such as CBLO, market repo, F-trac etc) and support of seamless trading, clearing and settlement mechanisms made available by RBI and CCIL.

With the increased participation and activity, Indian financial markets are now operating in fully integrated environment reacting to the leads of current macro and global events. In this context, it is extremely important that the treasury dealers not only comprehensively understand market operations but also closely follow the fundamental and technical factors affecting different markets. The current situation of firming up of global oil prices, US interest rates and the USD have set expectations rolling on the inflation situation in India. If the global trends continue, it may not be too far before the interest rates firm up in India. The current programme is designed to focus on the evolving local and global dynamics on the treasury operations of banks in general and the opportunities available across markets. The focus is particularly on money, debt and forex markets.

Objectives

The programme intends to provide:

- ☞ In-depth understanding of financial markets in India, particularly debt and forex markets, and explore the integration linkages of different markets.
- ☞ To play out the integrated market dynamics in a simulated market environment for hands on training on trading.

Course Contents (Class Room Lectures)

- ❖ Overview of Integrated Treasury: Scope, structure and functions
- ❖ Money and Bond Markets: Instruments; Liquidity Management- CRR & SLR maintenance and Trading Strategies
- ❖ Forex Markets, Exchange Rate Arithmetic & Forex Dealing room operations
- ❖ Macroeconomic Factors/Data releases/ news affecting Exchange Rates and Interest Rates
- ❖ Forwards, Trading in Swaps and Currency Derivatives; Integration of Money and Forex Markets; Technical Analysis
- ❖ Role of RBI in Money, G-sec and Foreign Exchange Markets: Regulations and Operations
 - RBI's Intervention in markets
 - Latest circulars on Risk Management and Interbank Dealings.

Forex Bourse Game (3 Days-Forex Trading)

- ☐ Dealing in interbank Spot and merchant orders: Market Making and Market Taking
- ☐ Forwards orders and cover operations
- ☐ Fx Swap trading
- ☐ Spot Proprietary trading: Interpreting the news, economic data, policy and other announcements

Domestic Market Bourse Game (1-Day)

- ☞ CRR and SLR Maintenance, and trading in call and other Money market Instruments.
- ☞ Trading in G-sec Market
- ☞ Arbitrage and Integration between domestic and forex markets.

Pedagogy

Interactive classroom lectures will be handled by experienced dealers from banks and NIBM faculty. Interbank simulated trading game will be held to gain hands on experience of trading

Target Group

Newly recruited/deputed Junior, Middle and Senior Officers from Treasury Dealing Room of Banks, Financial Institutions and Corporates.

Faculty

In addition to NIBM faculty, practitioners from the banking industry and professionals will be invited as guest faculty to share their experiences with the participants.

Dates

February 11 – 20, 2019

The programme will commence at 9.00 am on February 11 and conclude by the evening of February 20, 2019. Participants are expected to reach the NIBM campus positively by the evening of February 10 and plan for their return journey after 5.00 pm on February 20, 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.

Programme Coordinators

Dr G Nagaraju

Associate Professor

Jiji Mathew

Assistant Professor

(Money, International Banking and Finance Area Group)

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
Member Banks :	66300	11934	78234	6630
Non-Member Banks :	76700	13806	90506	7670

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).

Last Date for

Receiving Nominations:

February 1, 2019

Last Date for

Availing Early Bird Incentive of 5%:

January 25, 2019

(See fee structure on home page of the website)

Nominations and Enquiries

Please address your enquiries and nominations to:

Dr G Nagaraju

Dr Jiji T Mathew

Programme Coordinators

National Institute of Bank Management

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Pune 411 048, India.

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Website : www.nibmindia.org

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 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.