

February 20 – March 1, 2017



**Programme in
Integrated Treasury with
Simulated Bourse Game**

Coordinators
**Dr G Nagaraju
Dr Jiji T Mathew**



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

Programme in Integrated Treasury with Simulated Bourse Game

One of the features of modern-day banking is to have a set-up of integrated treasury. This has become important in the environment of easy access to global markets and liberalised environment in the local markets. With integrated treasury in place, banks can actively source different markets for both optimizing returns on their investments and economising cost on sourcing of funds for effective treasury management functions. However, banks also need to be aware of the inter-relationship among the markets since an impulse in one market causes spill-over effects across various financial markets on account of their association.

In this context, the current programme is designed to focus on the integration opportunities available across money, debt, and forex markets. The programme specifically focusses more on trading and arbitrage opportunities available across the front-offices of forex, money, and debt markets. The programme covers theoretical and practical inputs related to a comprehensive view of the drivers of each of the three markets, viz. forex, debt, and money and the effects of impulses arising in these markets along with the available trading opportunities.

Objectives

- To provide an in-depth understanding of the integration of debt and forex markets and their implications for treasury management, trading and arbitrage utilisation.
- To impart hands-on training for trading in an integrated treasury set-up in a simulated market environment.

Pedagogy

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

Target Group

Newly recruited/deputed junior, middle and senior level officers from the treasury dealing room of banks, financial institutions and corporates.

Course Content (Classroom Lectures)

- ❑ Overview of integrated treasury: Scope, structure and functions.
- ❑ Money and bond markets: Instruments, liquidity management CRR and SLR maintenance and trading strategies.
- ❑ Forex markets, exchange rate arithmetic and 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 the RBI in money, G-sec and foreign exchange markets: Regulations and operations.
 - (a) RBI's intervention in the markets.
 - (b) Latest circulars on risk management and inter-bank dealings.

Forex Bourse Game (3-Day Forex Trading)

- ❑ Dealing in inter-bank 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.

Dates

February 20 – March 1, 2017

The programme will commence on February 20, 2017 at 9.00 am and conclude by the afternoon of March 1, 2017. Participants are requested to reach the NIBM campus by the evening of February 19, 2017.

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

Dr Jiji T Mathew
Assistant Professor

(Money, International Banking and
Finance Area Group)

**Last Date for
Receiving Nominations:**
February 10, 2017

**Last Date for
Availing Early Bird Incentive:**
February 4, 2017
(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
NIBM Post Office, Kondhwe Khurd
Pune 411 048, India.

Tel. : 0091-20-26716000 (EPABX)
26716510, 26716266 (Direct)

Fax : 0091-20-26834478

E-mail : nagaraju@nibmindia.org
jiji@nibmindia.org

Website : www.nibmindia.org

Programme Fee (per participant)

US \$ 3200 for foreign participant

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

	Fee	ST	SBAC	KKC	Fee+ST+ SBAC+KKC	TDS
Mem. Banks	51000	7140	255	255	58650	5100
Non-Mem. Banks	59000	8260	295	295	67850	5900

The fee includes the cost of tuition, board and lodging facilities, teaching material, etc. (Service Tax (ST) @ 14%, Swachh Bharat Abhiyan Cess (SBAC) @ 0.5%, Krishi Kalyan Cess (KKC) @ 0.5% 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 ST No. AAATN0040PST001.
- 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 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.