

Jointly by NISM and IIBF



Training Programme on

# Integrated Treasury Management Course with Bourse Game

November 04-14, 2024

## Setting the Context

Treasury Management Course with Bourse Game is designed to enable the participant to understand the critical treasury management processes in banks and securities markets, such as return on investment, various products and risk-mitigation processes or any entity dealing with large volume of funds. It is expected that Indian banks shall be witness to a large-scale retirement of existing treasury managers, and very few replacements seem to be available.

## Objective of the programme

This training program combines robust theoretical foundations with practical applications, enabling treasury officials to not only understand markets, products, and their key features, but also develop the skills needed to assess client needs and offer appropriate solutions.

## Pedagogy

This is a fully offline, residential training program held at the NISM Campus in Patalganga. It features case study-based discussions and practical hands-on sessions. The faculties for the session in the programme will be from regulatory bodies such as SEBI, RBI, Banks, NISM, IIBF, and other senior industry experts, all with expertise in their respective fields. Participants will also have access to comprehensive reading materials.

## Programme Duration

The training programme will be conducted over a period of 10 days November 04, 2024 to November 14, 2024. Participants attending training programme on campus will be subject to prevailing guidelines as per NISM Rules and Regulations

## Venue

NISM Campus, IS-1 & 2, Patalganga Industrial Area, Mohopada, Dist. Raigad, Near Navi Mumbai, Maharashtra – 410222

## Accommodation

Participants will be provided with AC accommodation in the institute premises, however they will not be permitted to bring their family members to stay on the campus. The institute provides a range of fitness amenities, including indoor and outdoor sports facilities, a walking/jogging track, and a yoga room. Participants are advised to bring appropriate attire for these activities.

## Course Content

The programme will seek to justice to all the inputs needed for better performance at the treasury level officers. The course will include but not limited to, the following subjects

- Integrated Treasury Management: Concepts, Importance, and Challenges. Role and Functions of Treasury including different products. • Overview of Financial Markets. Role of Monetary policy and Central Bank intervention in Financial market • Investment Management. RBI & FIMMDA guidelines. Role of CCIL and Different Trading Platforms-NDS OM/ Treps /Repos. • Global Economic Scenario and its impact on various markets.
- Introduction to Foreign Trade/ Foreign Exchange Markets an overview & Regulations. Authorized Dealers and their role in forex markets, Exchange Business in India—Various Transactions & Operations done by AD-1 / Forex Products including documentary credit and trade finance • Exchange Rate Mechanism- Definition of Exchange Rate, Exchange Rate Quotations, Factors affecting exchange Rates, TWO WAY quotes, SPOT TOM and Forward rate, Base rate, Exchange margin. Types of FX transactions (Merchant / Cover / IB) Exchange Rate for (spot / cross /forward) with Examples & Exercises
- Bond Market Analytics: Yield Curve Analysis, Bond Valuation, Interest Rate Sensitivity. Case Study & Hands on.
- Forex Back office -Fund Management / Monitoring of different Nostro Accounts and their Reconciliation & MIS. Special reference to Vostro Accounts & their relevance in present economic scenario. • Over View of Asset Liability Management & Role of ALCO with special reference to Liquidity Risk Management • Maintenance of different Limits-AGL, TAGL, OGL etc. Foreign Exchange positions, over bought/Oversold, Day light and Overnight Positions Calculation of NOOP limits. • Regulatory Supervision & Compliance in Treasury Operations, and Concurrent Audit functions of Treasury • Basic Derivative Products: (FRAs/Forwards / Futures / Options / Swaps) Forward Contract: Deal Structuring & Cancellation Interest Rate Derivatives (Focus: IRF & OIS): Product Structure and Applications.
- Structured Derivative Products (Options strategies / Carry trades / Caps and Collars)
- Role of Fundamental Analysis – Macro-economic analysis. Managing Equity Investments • Technical Analysis – Charting techniques, Technical Levels in Foreign Exchange Dealings
- Money Market operations and maintenance of Regulatory Reserves, including settlements, confirmation, Accounting and Reconciliation- Government Securities etc.
- Settlements Confirmation, Accounting and Reconciliation-Equity, Non SLR Bonds, CP/CD & Mutual Funds • Treasury Technology & Innovations - ERP Integration & Block Chain Technology with Case Studies & Example
- FEMA Regulations for Foreign Exchange Market • Revaluation of Forex Assets and its impact on Balance sheet. Accounting & Profit Evaluation. Treatment of Forward Contract-Cancellation & Crystallization.

- Over view of Mid Office Operations, Risk Management, Maintenance of different limits. Formation of different policies for Treasury operations • Advanced Risk Management Technique-Focus on VaR. Market Risk (Hands-on): Measurement and Capital Charges • Ethics & Forex Code of Conduct for Dealers FEDAI Rules & Internal Control Guidelines. • Forex Bourse Game: (Focus: Quoting, Trading in USD/INR) • Forex Bourse Game: (Focus: Merchant transactions and Cover operations denominated in various currencies) • Forex Bourse Game: (Focus: Quoting, Trading in EUR/USD, CABLE, USD/JPY) • Forex Bourse Game: (Focus: Forward contracts, Cover operations Swaps)
- Forex Bourse Game:(Focus: Cash value transactions, integration of forex and money market • Forex Clear On-Line Platform of CCIL for Merchant Trading & USD/INR • Bourse Game: Trading in Money Market (Trep, Call, Repo & NDS) • Bourse Game: Trading in Money Market (CROMS) • Bourse Game: Trading in Securities (Complete Demo on Negotiated Dealing system-Order Matching) • Bourse Game-Simulation of different markets.

## Award of Certificate

Participants will be awarded with certificate jointly by NISM and IIBF at the end of the programme provided he/she attends all the sessions of the training programme

## Programme Details

<b>Dates</b>	November 04-14, 2024
<b>Mode of Program</b>	Onsite at NISM Campus, Patalganga
<b>Program Fees (Includes course fees, lodging and boarding in AC twin sharing room)</b>	₹ 62,000/- plus 18% GST (Per Participant)



**In case of any query, you may contact:**

### Programme Director

**Shri Yogesh Dudi**

DGM, SEBI &  
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### Programme Co-ordinator

**Shri S Devanathan**

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**For Bulk Registration**

please send e-mail to [srss@nism.ac.in](mailto:srss@nism.ac.in)

SCAN THE  
QR CODE



## About National Institute of Securities Markets (NISM)

The National Institute of Securities Markets (NISM) is a public trust established in 2006 by the Securities and Exchange Board of India (SEBI), the regulator of the securities markets in India. A comprehensive understanding of activities of NISM can be formed by visiting [www.nism.ac.in](http://www.nism.ac.in). NISM has been carrying out a wide range of capacity building activities aimed at enhancing quality standards in the securities markets and for increasing participation therein, addressing various stakeholders of securities markets, keeping in view its purpose, as mentioned below:

"To develop NISM as a premier Institution recognized globally, for capacity building in the securities market ecosystem with the objective of enhancing quality, compliance, efficiency and effectiveness of participants in the market. This would be achieved through skill development, professional training and certification".

## About Indian Institute of Banking & Finance (IIBF)

Established in 1928 as a Company under Section 25 of the Indian Companies Act, 1913, the Indian Institute of Banking & Finance (IIBF), formerly known as The Indian Institute of Bankers (IIB), is a professional body of Banks, Financial Institutions, and their employees in India. The Mission of the Institute is "To develop professionally qualified and competent bankers and finance professionals primarily through a process of education, training, examination, consultancy / counselling and continuing professional development programs."



### National Institute of Securities Markets

#### NISM Registered Office

5th Floor, NCL Cooperative Society, Plot No. C-6, E-Block, BKC, Bandra East, Mumbai, 400051

#### NISM Campus

Plot No. IS-1 & 2, Patalganga Industrial Area, Mohopada, Tal Khalapur, Dist Raigad, Near Navi Mumbai, Maharashtra-410222

#### NISM Bhavan

Plot No. 82, Sector-17, Vashi, Navi Mumbai, Maharashtra-400703



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