



# KNOWSYS MEDIA PRIVATE LIMITED

- PUBLISHERS OF BFSI VISION MAGAZINE



Staying Ahead Of Curve-A Road Map For Personal Training  
And Corporate Excellence



- ❑ The Business Environment is always changing, but let's face it, sometimes change is disruptive and stronger than in the past. As the economy grows stronger, competition becomes more inherently recognized.
- ❑ Today's organizations are often re-structuring and widening employee responsibilities, and training is essential to fill skills gaps and enable individuals to tackle their new roles with confidence.
- ❑ The American Society for Training and Development has traditionally recommended a minimum of 40 hours of training a year for every employee. This is consistent with the emphasis employees place on the opportunity to grow and develop both their skills and career while in your employ. The chance for ongoing development, is one of the top five factors employees want to experience at work.

# About Us

Knowsys Media Private Limited (Knowsys) has a clear Business Vision and Approach coupled with an intensive exposure to the global market.

We at Knowsys understand that organizations need excellent employees and that means the on-boarding and training process needs to be thorough and dynamic.

We design & develop powerful Customer Centric Training Programs in the areas of:

- ▣ **Behavioral Training**
- ▣ **Train the Trainer**
- ▣ **Regulatory Training**
- ▣ **Academics Training**
- ▣ **Employee Assistant Program**

Our focus has been to help professionals develop their capabilities to help meet their objectives & goals. We build modular training that can be aimed at different levels of need based on the experience of your personnel.



# Trainers Profile

**Girish VS**  
**Managing Editor BFSI Vision**



Girish is the co-founder and Managing Editor of BFSI Vision - a B2B media offerings for the BFSI community. Previously, he was the Associate Professor of Finance (Banking & Risk Management) at Durgadevi Saraf Institute of Management Studies, Mumbai. Girish has more than twenty five years of domestic and international professional experience, including 12 years in servicing the banking and financial services sector. He has extensive domain knowledge in Treasury, Risk Management, Credit and Financial Markets.

Girish is the founder and Co-Regional Director of PRMIA Mumbai. PRMIA is the Professional Risk Managers' International Association. Formed in January of 2002, PRMIA is the premier meeting place of the risk profession with more than 60 chapters around the world and over 90,000 members from 149 countries.

Girish has conducted Treasury Bourse Games at FIMMDA and was also associated with the Treasury programs at Bankers Training College, Mumbai and NIBM Pune.

Girish takes a keen interest in financial services, and is a guest faculty in a variety of institutes like Fixed Income, Money Markets and Derivatives Association (FIMMDA), Institute of Chartered Accountants of India (ICAI), National Institute of Bank Management at Pune, Bombay Stock Exchange at Mumbai and a few management schools in the areas of Treasury, Risk Management, Asset Liability Management and Banking. He is a visiting faculty at Great Lakes Institute of Management Chennai.

Girish has a master's degree in financial management from the Mumbai University.

# Course Outline for- Treasury Management

The Treasury Management course is designed to give an overview of the Treasury market and will facilitate a better understanding of the major facets of treasury and financial risk management. The course will impart knowledge through step by step instruction and assisted by worked examples and simulated worksheets.

## **Objectives:**

- ❑ To enhance the requisite knowledge and professional skills of treasury managers;
- ❑ To analyse the changing role of treasury function in banks and financial institutions in the competitive environment;
- ❑ To examine various strategies for improving treasury operations; and
- ❑ To visualize further developments in treasury function.

# Target Audience

This course will benefit the Front Office, mid office and back office personnel in domestic treasury of Banks; interest rate risk desk of corporate treasuries; asset management companies with fixed—Income funds; and internal and statutory auditors of fixed—Income securities operations.

# The course will cover the following:

- ❑ Changing profile of treasury function
- ❑ Role and functions of front, mid and back office
- ❑ Structure and working of money, securities and forex markets
- ❑ Developments in gilts market
- ❑ Cost of funds, computation of yield and yield curve
- ❑ Bond mathematics and foreign exchange arithmetic
- ❑ Managing investment portfolio and trading strategies
- ❑ Auction system, repo deals, liquidity adjustment facility
- ❑ Managing risk in treasury operations
- ❑ Asset-liability management and management of liquidity
- ❑ Capital adequacy norms
- ❑ Profit planning
- ❑ Integration of financial markets
- ❑ The market terminology and uses of financial instruments
- ❑ The principles of valuation of financial instruments
- ❑ Liquidity management
- ❑ Risk diversification
- ❑ Treasury Products – Money, Fixed Income and FX

# MONEY MARKET PRODUCTS

## -A review of money markets and products:

### Time Deposits

- ❑ As short term funding
- ❑ Placing & recovery
- ❑ Domestic and off-shore

### Certificates of Deposit

- ❑ Benefits in liquidity management
- ❑ Enhancing returns by trading

### REPOS

- ❑ uses in raising cash
- ❑ uses in reverse repo
- ❑ Examples and Exercises
- ❑ Settlement of Money market deals

# Bonds And Bond Markets - Introduction

- Types of Bonds
- How Bonds Are Traded
- Issuer and Investor Perspectives
- Cash Flow Analysis
- Cash Flows for Typical Bond Structures
- Time Value of Money
- Future and Present Value
- Simple and Compound Return
- Annuities
- Clearing and settlement
- Examples and Exercises

# Bond Mathematics

- The Price/Yield Relationship
- Clean and Dirty Price
- Accrual Conventions
- Types of Yield:
  - YTM
  - Realized yield
  - Horizon yield
  - Yield to call
- Yield Calculation
- Yield Conventions
- Yield Decomposition:
  - Current yield
  - Interest upon interest
  - Pull-to-maturity
- The Yield Curve

# Risk Analysis

- Price Volatility and Interest Rate Volatility
- Sources of Interest Rate Volatility
- Key Ratios for Interest Rate Sensitivity:
  - ▣ Duration
  - ▣ Modified Duration
  - ▣ Dollar Duration
  - ▣ Key Rate Duration
  - ▣ Effective Duration
  - ▣ BPV
  - ▣ Convexity and Relative Convexity
- Portfolio Key Ratios

# Zero Coupon Analysis

- Spot rates vs. Coupon Yields
- The Par Curve
- Constructing the Spot-Rate Curve
- Bootstrapping
- Using the Yield Curve to Price Bonds
- Exercises

# Pricing Floaters

- General Features of Floaters
- Discounted Margin Model
- Valuing Floaters using Forward Rates
- Price Sensitivity of Floaters
- Valuing Inverse Floaters and CMS Floaters
- Small Exercises

# FOREIGN EXCHANGE MARKET PRODUCTS

## -A review of some forex mechanics

- How the market operates
- How spot rates are quoted
- How forward rates are quoted
- Clearing and settlement of forex deals
- Exercises

# Spot Foreign Exchange Transactions

- Delivery & operations
- Assumption of risk & exposures

# Forward Foreign Exchange Outrights

- Costs & gains from interest differentials
- Forward options
- Constructing the hedge
- Evaluating its outcome

# Foreign Exchange Swaps

- Uses in liquidity management
- Funding & investment swaps
- Time management and position moving

# Course Duration, Fees And Other Details

- ❑ Course Duration: The course will be conducted over a period of two days.
- ❑ Batch Size: 15
- ❑ Date: 7<sup>th</sup> and 8<sup>th</sup> February 2015 (Saturday and Sunday)  
14<sup>th</sup> and 15<sup>th</sup> February 2015 (Saturday and Sunday)
- ❑ Venue: Hotel Sofitel, Bandra Kurla Complex.
- ❑ Timing: 9.00 a.m. to 5.00 p.m.
- ❑ Fees: Rs.9,999/— per participant, which includes the cost of training, relevant updated reading material in the form of workshop kit, lunch, tea and coffee .

# Why Us?

- Our approach is interactive, combining up-to-date experience with practical application to create the ideal learning situation.
- The combination of training with real-life application is one of the key benefits of in-company training.
- If you think that your business needs can be met only through customized and cost effective training solutions then contact us to discuss your business needs and we will work with you to develop a best in-house training solution.
- We offer you an extensive range of Behavior, IFRS, Risk Management, Treasury Management training courses.

# Thank You For Taking Time

If you need any further clarifications, please get back to us.

Warm regards,

**Knowsys Media Private Limited**

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