

Financial Markets, Treasury Operations and Trade Financing Program



Program Description

Financial markets are continuously evolving in terms of products, participation and liquidity. The regulators, Reserve Bank of India and Securities & Exchange Board of India, are working in tandem to ensure a robust, safe and well regulated market in equities, bonds, currency and derivatives. The regulators and other stakeholders have also been coordinating for balanced development of financial markets under the umbrella structure of FSDC for ensuring financial stability.

The treasury function and trade financing operations of banks and financial institutions expose them to significant market and operational risk, apart from the credit risk. Therefore, management of these risks, for protecting the market value of equity and also generating income from the treasury operations becomes critical. For mitigation of market risk, the market participants could also increasingly make use of interest rate and forex derivatives provided they have the necessary understanding and expertise. Sanction and monitoring of non-fund based limits like letters of credit and guarantees which normally do not attract the kind of rigor and due diligence as fund based credit limits is another area of concern. The recent incidence of frauds / unauthorized use of SWIFT has highlighted the need for ensuring adequate controls and checks to limit the operational risk.

Program Objective

The need for a proper risk management structure including laying down and adhering to appropriate risk limits and controls cannot be over-emphasised. In this background, the objective of the program is to sensitise the participants on the risk mitigants and the monitoring mechanisms necessary for efficient running of their treasury function and trade financing operations.

Broad program outline

- Overview of financial markets, role of FSDC
- Liquidity framework & Market operations of RBI – LAF, Forex, OMOs
- Cash Markets – Forex spot & forwards, GoI bonds, SDLs & Corporate bonds
- Derivative Markets for hedging – Interest rate swaps, Cross-currency swaps, Options & Futures
- Measuring & Managing Market Risk – Use of Risk reports for monitoring
- Trade financing, recent incidence of frauds and lessons learnt
- Market Risk and Capital - Overview of revised market risk capital framework
- Managing Operational Risk in Dealing rooms

Who can attend?

Officers at the level of AGM (or equivalent) and above from banks, primary dealers, Financial Institutions, NBFCs and Reserve Bank of India.

Program Conditions

- Program fee is payable before the program.
- Nomination may be cancelled up to five days before the program.
- The organisation may depute another suitable officer for the program, if the nominated officer cannot attend the program.

Date: July 20-21, 2018

Venue : Rendezvous, Hotel Taj Mahal Palace, Apollo Bunder, Mumbai

Type : Non-Residential

Program Fee: 40,000 INR + GST @ 18% per person

Nomination now open

For filing online nominations, please go to the link below

<http://cafral.org.in/Upcoming-Programs.aspx>

**Last date for filing nomination
July 13, 2018**

For more program details, contact:

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