

TRAINING :

Treasury For Non-Treasury : A Risk Management Approach



- Research and Strategic Planning
- Compliance
- Risk Management
- Operation
- Accounting
- Pejabat lain yang berminat

BENEFIT :

Setelah mengikuti training ini diharapkan peserta dapat :

- Memahami pasar uang internasional dan pasar uang domestik
- Memahami fungsi kerja dan optimalisasi unit kerja di Treasury
- Memahami tujuan dari melakukan manajemen treasury yang baik
- Mampu mengidentifikasi berbagai risiko terkait bisnis treasury
- Mampu mengidentifikasi inefisiensi dalam tatakelola aset dan liability
- Mengetahui perencanaan pengembangan organisasi treasury dimasa mendatang.
- Mengetahui teknik manajemen risiko terkait dengan transaksi treasury.

SEKILAS SYLABUS :

I. FINANCIAL MARKET, CURRENT ECONOMIC ISSUE AND BANK POSITION

- Financial Market Classification
- International Financial Market
- Current economics issue
- Domestic Banking industries
- Domestic Financial Market
- Financial Market Participant
- Domestic Financial Market Current Condition

II. TREASURY ORGANIZATION & ACTIVITIES

- Treasury Organization
- Treasury Organization and Functions
- Front, Middle and back office
- Treasury Activities
- Hardware and software

- Design Treasury Policies and Standart Operating Procedure
- Dealers
- Dealer and Limit (Transaction, Open position, Cut Loss, Stop Loss)
- Risk Identification
- Regular sampling audit from front to back function
- Others

III. TREASURY PRODUCT HIGHLIGHT – PLAIN VANILA

- Pricing & Quoting
- Direct & Indirect Quotation
- Instruments & Value Adjustment
- Pricing use Cross rate Technique
- Money Market Product and Transaction
- Forex Product and Transaction
- Fixed Income product and transaction
- FX plain vanilla derivative
- Bond Repo and Reverse Repo

IV. TRANSACTION, DATA SOURCES PROVIDER AND DOCUMENT

- Market code of conduct
- Dealing Terminology
- Understanding dealing conversation
- Deal contract (Deal date, deal product, position, value date, amount, price, settlement account, payment method)
- Trading analysis
- Market data dan graph (sources)
- Pricing for Treasury Remote Area
- Data Source
- Net Open Position and Mark to Market
- Managing relation between FX unit (FX sales, Aset liability management, Treasury operation, Risk management)
- Contingency Funding strategy
- The last lending resort
- Fund transfer pricing, need and methodology

V. MARKET RISK HIGHLIGHT

- Interest rate movement
- FX rate movement
- Open position vs Market movement
- Treasury policy and Market Risk
- Regular review on limit
- Individual and Team position management

VI. REAL CASE STUDY

- Password and ilegal comunication
- Dealer froud
- False Market price



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