

DIPLOMA IN TREASURY & RISK MANAGEMENT

This Diploma is a professional qualification recognized by the Central Bank of Sri Lanka under the Banking Act Directions No. 3 of 2009.

Learning Outcome

Participants will be able to compare and contrast the role played by different financial markets while identifying various types of instruments and the principal differences between them.

Participants:

Staff of Treasury and risk departments of Banks and other Financial Institutions

Methodology

Lectures, Discussions, Assignments, Group Exercises and Final Examination

Course Contents

Module I – Operations of Financial Markets

- Money Market
- Capital Market
- Fixed Income Securities Market
- Foreign Exchange Market
- Brief outline of Financial Derivative Market

Module II - Treasury Management

- Introduction
- Objectives of a Treasury
- Structure and Organization of a Treasury Function
- Treasury/Investment Policies, Operational Procedures, Guidelines and Code of Conduct
- Internal and external limits governing Treasury Operations
- Responsibilities/Job Description of a Treasury Manager
- Functions of a Treasury
- Internal Controls of Treasury Function

Module III - Risk Management

- Various Risks pertaining to Treasury Operations
- Various Tools for Measurement of Risks
- Treasury Risk Management
- An overview of Integrated Risk Management System

Module IV - Asset & Liability Management (ALM)

- ALM Organization
- Major Risks in ALM
- Understanding Interest Rates
- Dimensions of Interest Rate Risks affecting ALM
- ALM function from a Practical and Performance Oriented Perspective

Module V - An Overview of Financial Derivative Market

- Exchange Trade derivatives

- Futures Contracts
- Options Contracts
- Over the Counter Derivatives

Module VI - Regulations and Compliance

- Introduction
- Monetary Policy Related Regulations / Controls of the Central Bank
- FX related Prudential Regulations
- Minimum Capital Requirement under BASEL - III
- Regulations on Minimum Liquidity
- KYC & CDR Rules and Provisions on Money Laundering

Commencement

21.02.2021

Duration

114 hours

Course Fee

Rs. 30,000/-

Medium

English