

PAPER 6(f): TREASURY MANAGEMENT (Optional Subject)

Full Marks: 100

Chapter 1 – Introduction to Treasury

- Function of Treasury
- The Market
- Key Variables in Treasury Management
- What is Liquidity
- The Role of Central Bank
- Treasury as a profit center of the bank

Chapter 2– Reserves

- Operational Reserve
- Statutory Reserve Requirement
- Government Securities

Chapter 3 – Asset Liability Management

- Liquidity Management
- Tools of Liquidity Management
- Balance Sheet & Capital Planning
- Transfer Pricing of Assets & Liability
- ALCO

Chapter 4 – Foreign Exchange Management

- Fx Markets
- FX Quote Conventions
- Net Open Position
- Assessing Exposure to Risk
- Forward & FX Swap Pricing
- Foreign Exchange Trading

Chapter 5– Money Market

- Money Market Instruments
- Participants of Money Market
- Treasury Bill Market of Bangladesh
- Repo & Reverse Repo
- Swap

Chapter 6 – Fixed Income

- Fixed Income Market
- Fixed Income Instruments
- Bond Pricing & Yield to Maturity
- Duration & Convexity
- Primary & Secondary Market

Chapter 7 – Basic Derivatives

- FX Derivatives
- Interest Rate Derivatives
- Commodity Derivatives
- Credit Derivatives

Chapter 8 – Market Risk Management

- Risk Factors in a Bank
- FX Risk Management
- Interest Rate Risk Management
- Risk Management Limits & Reporting
- Implication of Basel II