Committed to professional excellence

INDIAN INSTITUTE OF BANKING & FINANCE

Leadership Development Center, Corporate Office,
Kurla(West), Mumbai
(ISO 21001:2018 Certified)

Three days physical training programme

on

Treasury Risk Management

including

Operational Risk Management

For Executives, Managers, Senior Managers, Chief Managers, Treasury Dealers, Mid Office Officers, Risk Managers, ALM Officials, Internal Auditors, Compliance Officers, Finance Executives and Officers

From 10th to 12th August 2026

"Individuals can also register for the programme at their own cost"

The last date for sending Nomination is 08.08.2026.

Programme Co-Ordinator: Sri Arun Mishra, Faculty, IIBF, Mumbai
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Kurla (W), Mumbai – 400070.

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BACKGROUND

During its 97 years of service, IIBF which is an "Institute of the Bankers, for the Bankers and by the Bankers" has emerged as a premier institute in banking and finance education. Considering the emerging requirements of the bankers in the ever- changing dynamic environment, IIBF has been providing training to bankers in select areas. IIBF has world class training facilities at its Leadership Center at Mumbai. It also has seven Professional Development Centres (PDCs) at Delhi, Mumbai, Chennai, Kolkata, Guwahati, Lucknow and Bangaluru with residential facilities at Delhi to accommodate more than 50 participants at a time.

Excellence in Banking Training

Industry Relevant Programs

Trusted by Banking Professionals

Programme Highlights

- Comprehensive coverage of Treasury Risks
- Operational Risk Management Framework
- RBI & Basel Guidelines
- Treasury Governance
- Market Risk Analytics
- Practical Treasury Case Studies
- Interactive Learning
- Networking with Treasury Professionals
- Faculty from Banking & Industry

Programme Objectives

Upon completion of the programme, participants will be able to:

- Understand Treasury operations and various treasury products.
- Identify and measure Market Risk, Liquidity Risk, Interest Rate Risk and Foreign Exchange Risk.
- Understand RBI Guidelines on Treasury Operations.
- Learn Basel III & Basel IV perspectives on Treasury Risk.
- Appreciate Treasury Control Framework and Risk Governance.
- Understand Operational Risk Management in Treasury.
- Identify Fraud Vulnerabilities in Treasury Operations.
- Learn Internal Controls, Audit and Compliance Framework.
- Understand Technology Risks, Cyber Security and Digital Treasury Controls.
- Analyse treasury failures through global and Indian case studies.
- Strengthen treasury decision-making through practical simulations.

Target Groups:-

Executives, Managers, Senior Managers, Chief Managers, Treasury Dealers, Mid Office Officers, Risk Managers, ALM Officials, Internal Auditors, Compliance Officers, Finance Executives and Officers from:

- Public Sector Banks
- Regional Rural Banks
- Private Sector Banks
- Urban Cooperative Banks
- Foreign Banks
- NBFCs
- Small Finance Banks
- Financial Institutions

Training Methodology

- Classroom Sessions
- Group Discussions
- Treasury Simulations
- Case Studies
- Practical Exercises
- Interactive Learning

Content overview:

- **Comprehensive coverage of the Treasury Management Framework**, including treasury organisation structure, Front/Mid/Back Office functions, and key products across money market, capital market, government securities, forex, and derivatives.
- In-depth understanding of **Treasury Risk Management**, covering market, interest rate, liquidity, forex, credit, country, settlement, and counterparty risks.
- Hands-on exposure to **Risk Measurement Techniques** such as Duration, Modified Duration, PVBP, VaR, Stress Testing, Scenario & Sensitivity Analysis, and Gap Analysis.
- Detailed insights into **Asset Liability Management (ALM)**, including ALCO framework, liquidity management, IRRBB, LCR, and NSFR.
- Clarity on **RBI Regulatory Framework**, covering Master Directions, investment portfolio guidelines (HTM/AFS/FVTPL), prudential limits, and compliance norms.
- Focus on **Operational Risk Management** in Treasury, including Basel principles, KRIs, RCSA, and loss data collection.
- Strengthening **Internal Controls** through segregation of duties, maker-checker mechanisms, dealing room controls, and treasury MIS.
- Awareness of **Treasury Fraud Risk Management**, addressing unauthorized trading, rogue dealers, cyber threats, and SWIFT controls.
- Understanding of **Audit & Compliance** practices, including concurrent audit, internal audit, and RBI inspections.
- Exploration of **Technology & Digital Treasury**, covering TMS, STP, AI, RPA, and cybersecurity.
- **Real-world Case Studies** (Barings Bank, Société Générale, JP Morgan London Whale) offering practical lessons on treasury failures.
- **Interactive Group Exercises** and a **Treasury Risk Dashboard** session to apply concepts to real risk scenarios and build a robust treasury risk management framework.

Programme Duration

Three Days (Physical Programme)
10th – 12th August 2026

Timing: 09:30 AM – 05:30 PM

Fee:-

Rs.3500/- per day per participant plus GST @ 18% i.e. a total of Rs. 4130/.

Total Fees for three days duration per participant plus GST @ 18% is **Rs.12390/-** per participant)

HOTEL

Please note that this is a non-residential program. However, if any participant requires residential accommodation, we can arrange it at **Kohinoor Elite** at a cost of **Rs. 3,500 + 18% GST (Rs. 4,130 total)** per day on a twin-sharing basis, or **Rs. 6,000 + 18% GST (Rs. 7,080 total)** per day on single occupancy. For accommodation, 10 days' prior information is required to book the hotel, and the payment is to be made directly by the participant to the hotel.

The last date for sending Nomination is **8.8.2026.**

(In case of TDS deduction, please send us TDS certificate). Programme fees may be remitted to the credit of Institute's account with State Bank of India, details of which are given below:

Account in the Name of	:	Indian Institute of Banking & Finance
Name of the Bank branch	:	State Bank of India, Vidya Vihar Branch
Account no	:	**36919200263** (Savings A/c)
IFSC code	:	**SBIN0011710**
PAN No	:	**AAATT3309D**
GST TIN ID	:	**27AAATT3309D1ZS** for Maharashtra

NOMINATION FORM FOR BANKS & FIs

Sl. No.	Name (Mr./Ms./Mrs.)	Designation	Branch/ Office	Mobile No.and Land Line No.	E-mail (PERSONAL AND OFFICIAL MAIL ID BOTH)
1					
2					
3					
4					
5					

Bank/Organisation: ______________________________

Address: ______________________________ Pin Code: ____________

Phone: ____________ Fax: ____________ E-mail: ____________

Kindly narrate: "Treasury Risk Management including Operational Risk Management";
"<No.of> participants"

NOMINATION FORM for SELF-SPONSORED CANDIDATES

Details of nomination:

Sl. No.	Name	Designation	Contact No. (Mobile)	E-mail (PERSONAL)	UTR NUMBER
1					

Bank/Organisation: ______________________________

Address: ______________________________ Pin Code: ____________

Phone: ____________ Fax: ____________ E-mail: ____________

Kindly narrate: "Treasury Risk Management including Operational Risk Management 10th – 12th Aug"

For Details & Nominations, please contact:

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