



Bankers Institute of the Philippines, Inc. (BAIPHIL)

Tel. Nos. (02) 853-4457 or (02) 519-2433

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BAIPHIL cordially invites you to the Seminar on:

Treasury 101: What do they do in Treasury?

Speaker:

Mr. Raul L. Aurellano

Consultant – Security Bank Corporation

Course Outline:

- I. Funds Management
- II. Liquidity Management
 - A. Reserves Management
 - B. Nostro Management
- III. P/L Management
 - A. P/L Overview
 - 1. The Trading Books vis-a-vis the Accrual Books
 - 2. Organizational Structure
 - B. The Trading Books
 - 3. FX Trading
 - a. FX Jargon & Market Conventions
 - b. Trading vis-à-vis Marketing
 - c. Trading Limits
 - d. Funding
 - e. Counterparty Risk
 - 4. Debt Securities Trading
 - a. Debt Securities Jargon
 - b. Debt Securities Pricing
 - c. Trading vis-à-vis Marketing
 - d. Trading Limits
 - e. Risk Exposures
 - C. The Accrual Books
 - 1. The Treasury Balance Sheet
 - 2. Gap Positions
 - a. Liquidity Risk
 - b. Repricing Risk
 - 3. Gap Limits
 - a. MCO Limit
 - b. EAR Limit

Schedule: November 23, 2019 (Saturday); 8:30 A.M. to 5:00 P.M.

Venue: Dusit Thani Manila, Ayala Center, Makati City.

Registration Dues:

Php4,500.00 / participant for Member Banks

Php5,000.00 / participant for Non-Member Banks

(Inclusive of AM Snack, Lunch, PM Snack, Certificate of Attendance and materials)

Payment Options:

- Deposit thru our Bank Account:

Account Name: Bankers Institute of the Philippines, Inc.

Name of Bank : Bank of Commerce – Dela Costa/Alfaro Rd.. Br.

Acct. No. : 101-00-004876-4

Please fax or email the deposit slip and indicate the name of your bank, participants and seminar to be attended

- Bring Check Payment on the day of Seminar. (Check payable to Bankers Institute of the Philippines, Inc. or BAIIPHIL)
- Deliver check payment to BAIIPHIL Office at Unit 2103, 21st Floor, The Peak Tower, #107 L.P. Leviste Street, Salcedo Village, Makati City.

Payment should be made on or before the seminar date payable to Bankers Institute of the Philippines, Inc. (BAIPHIL). NO PAYMENT IN CASH DURING THE SEMINAR DAY.

For inquiries, please call the BAIIPHIL Secretariat at (02) 853-4457 or 519-2433.

Registration form may be reproduced, and fax at no. (02) 853-0889 or e-mail at: training@baiphil.org

Cancellation Guidelines:

Deadline of Submission of Registration is November 13, 2019 (Wednesday)

BAIPHIL reserves the right to cancel programs due to low turn-out of registration, illness of resource speaker, inclement weather or unforeseen events. As such, participants to the program or their HR representatives will be advised either through e-mail or by phone, at least five working days prior to the learning event otherwise same shall be billed accordingly.

BAIPHIL is responsible only for the full refund of the registration fee but not for the transportation expense of the participants who have booked their travel in advance.

Should a participant decide to cancel his/her registration, he/she may opt for a refund or transfer his/her participation in the program to another colleague by sending in writing his cancellation or transfer notice to BAIIPHIL. A 100% refund or transfer will be made if the advice is received within five working days before the seminar run.