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Learning Sessions

TREASURY PROFESSIONALS

# Treasury Professionals

TP

Module-wise chapters, weightage & key topics

1

MODULES

9

CHAPTERS

100

MARKS

0

UPDATED TOPICS

Crash course • PDFs • One-liners • Video classes • Online tests

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## Exam snapshot

TREASURY PROFESSIONALS (TP)

### Paper pattern

- ✓ **100 questions** · 1 mark each · **100 marks**
- ✓ Duration **2 hours**, conducted **online**
- ✓ **No negative marking**
- ✓ Pass: **50%** aggregate (with module minimums)
- ✓ Mix of conceptual, applied & numerical questions

### How to read this deck

- ✓ Each module shows its **indicative weightage**
- ✓ Every chapter lists **key topics** + chapter weightage
- ✓ **UPDATED** = topic with a recent regulatory change — revise latest figures
- ✓ Weightage is **indicative** (content volume + past-paper trend), not officially published by IIBF

#### Live + Recorded

Video classes

#### Exam PDFs

e-notes & one-liners

#### Mock tests

Latest IIBF pattern

#### Crash course

Fast-track revision

## Module-wise weightage

WHERE THE MARKS SIT

**INDIAN INSTITUTE OF BANKING & FINANCE (An ISO 21001 - 2018 CER)**



**100%**

9 ch.

Indicative distribution of 100 marks across the modules. Prioritise **INDIAN INSTITUTE OF BANKING & FINANCE (An ISO 21001 - 2018 CER)**, the single largest scorer.

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### INDIAN INSTITUTE OF BANKING & FINANCE (An ISO 21001 - 2018 CER · 1/2

**100%**  
MODULE WEIGHT

#### 5 Module Topics Books and Units/ Chapters

Derivatives, (1) Units 11, 12 and 13 of Treasury, Management book of IIBF\*, (2) Chapters 59, 65 and 66 of, Fixed Income Securities by FABOZZI.\*\*\*, Model Code and Dealing Ethics, Unit 20 and Appendix A, C and D of Treasury, Time Value of Money and, Chapter 6 of Fixed Income Securities by, Interest Rate Calculations, FABOZZI.\*\*\*, \*\*\* The Hand Book of Fixed Income Securities by Frank J Fabozzi and Steven V Mann, (Eight Edition, McGraw Hill Education (India) Edition 2013), \* Treasury Management, IIBF, published by Macmillan India Ltd, As banking and finance fields are dynamic, rules and regulations witness rapid changes, Therefore, the books as mentioned above should not be considered as the only source of, information while preparing for the examinations, Candidates are advised to go through the updates put on the IIBF website from time to time, and go through Master Circulars/ Master Directions issued by RBI and publications of IIBF like, view. Candidates are also to visit the websites of organizations like RBI, SEBI, BIS, IRDAI, FEDAI etc. besides going through other books & publications covering the subject/exam, concerned etc. Questions based on current developments relating to the subject/exam may, also be asked, Institute facilitates e-learning to enhance the understanding of the concepts. Candidates can, access the e-learning (From Desktops and Laptops only) through our website [www.iibf.org.in](http://www.iibf.org.in), at their convenience and from their place of choice, At the time of registration, the candidate can register for e-learning/e-book, if required, by paying the requisite additional fees, The study material can be in the form of e-book and/or e-learning, Based on the option selected (e-book/e-learning) the candidate will be provided login, ID password to access the study material, The above said facility of e-learning offered to the candidates is solely at the discretion, of the Institute and subject to such terms/ conditions as may be deemed fit by the, institute from time to time. Hence no candidate has any right/ claim whatsoever against, the institute by reason of any technical glitches or any shortcomings as the case may, be and the decision of the institute in the event of any dispute there-under will be final, and conclusive, The Institute has a practice of asking questions in each exam about the recent developments/, guidelines issued by the regulator(s) in order to test if the candidates keep themselves abreast, of the current developments. However, there could be changes in the developments/, guidelines from the date the question papers are prepared and the dates of the actual, examinations, In order to address these issues effectively, it has been decided that, (i), In respect of the examinations to be conducted by the Institute for the period March to, August of a calendar year, instructions/ guidelines issued by the regulator(s) and, important developments in banking and finance up to 31st December will only be, considered for the purpose of inclusion in the question papers", (ii) In respect of the examinations to be conducted by the Institute for the period September, to February of a calendar year, important developments in banking and finance up to 30th June will only be considered, for the purpose of inclusion in the question papers, The table given below further clarifies the situation

1

**25**  
MARKS

#### Particulars Cut-off Date of Guidelines/ Important Developments for Examination/s

For the examinations to be conducted by, the Institute for the period March 2024 to, August 2024, 31st December 2023, the Institute for the period September 2024 to, February 2025, 30th June 2024, Tutorial/ Contact programmes may be organized by the Institute at various centres. For details, in this regard candidates may visit Institute's website [www.iibf.org.in](http://www.iibf.org.in), Certified Treasury Professional Course has two parts viz. written examination and class room, learning. To be declared successful, a candidate has to secure a minimum of 50% marks in the, online examination and 50% in class room training. The steps in completing the course are as, under

2

**5**  
MARKS

#### 1. STUDY:

A minimum 3 months' study of the stipulated courseware is envisaged. Institute will accept, application for examination up to a certain date before the dates of announced exams so as, to ensure that the study period is adhered to

3

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MARKS

#### 2. EXAMINATION:

Candidates will have to appear first for the online examination conducted by IIBF (Multiple, Choice Questions mode) and pass the examination

4

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### INDIAN INSTITUTE OF BANKING & FINANCE (An ISO 21001 - 2018 CER · 2/2)

100%

MODULE WEIGHT

#### Evaluation Process: 7 4. TIME LIMIT FOR CLASSROOM TRAINING:

Classroom training is required to be completed within 15 months from the date of declaration, of the online examination results in which the candidate passes, In case a candidate fails to complete the Class Room Training either on account of not able, to successfully complete the Class Room Training or by not attending the training for Class, Room Training within the stipulated period of 15 months, the candidate would be required to, RE-ENROLL himself for the Online examination foregoing credit for the subject/s passed in, the Online examination earlier in case he wants to complete the course, Certificate will be issued to candidates by IIBF jointly with FIMMDA within 2 months on, successful completion of both online examination and classroom training. No certificate will, be issued for passing only the online examination, issued along with the Certificate, The details of the prescribed syllabus which is indicative are furnished in the booklet, However, keeping in view the professional nature of examinations, all matters falling, within the realm of the subject concerned will have to be studied by the candidate as, questions can be asked on all relevant matters under the subject, Candidates appearing for the examination should particularly prepare themselves for, answering questions that may be asked on the latest developments taking place under, the various subject/s of the said examination although those topics may not have been, specifically included in the syllabus. The Institute also reserves to itself the right to vary the, syllabus/ rules/ fee structure from time to time. Any alterations made will be notified from time to, time. Further, questions based on current developments in banking and finance may be asked, Candidates are advised to refer to financial newspapers/ periodicals more particularly "IIBF, MODULE - I: FINANCIAL MARKETS AND ROLE OF TREASURY, Financial markets, participants and Instruments, operating environment, regulations and, practices. Need for treasury and centralization Treasury management, Treasury organization, Front Office, Back Office and Mid Office. Dealing systems and treasury operations, Treasury, as Profit Centre, MODULE - II: MONEY MARKET OPERATIONS, Fund management, CRR maintenance, liquidity management, money market operations, need for centralized funding operations, managing banks' surplus funds, bank level ALM and, maturity gap analysis. Market quotes in money market products, trading opportunities in, Money market, Repo trading. Arbitrage by running maturity mismatches - role of Treasury in, resource mobilizations - Overnight call money market. Repos and Reverse repos, CBLOs, Marginal Standing Facilities, Certificate of Deposits, Inter-Bank Participation Certificate, Refinance as source of funding, export refinance, NABARD refinance, SIDBI refinance, MODULE - III: INVESTMENTS, Objectives of investments, Types of investments, Coupon and YTM concepts, Bond market, basics, bond pricing and yield calculation, accrued interest, clean and dirty price, interest rate, risk measures like Duration, PV01 and Convexity and hedging products. Trading strategies, and portfolio management. Dealing platforms and settlement systems. Regulatory guidelines, maintenance of SLR, investment classifications, valuations and provisioning, MODULE - IV: FOREX DEALINGS, Exchange rates and linkage to macroeconomic factors like Balance of Payment, Current, Account Deficit, Inflation, Interest Rate etc. Foreign exchange market participants, market, quotes - direct and indirect quotations, one way quote and both way quotes, dealing, terminologies, Cash, Spot and forward rates, Concept of premium and discount in currency, forward market, handling merchant transaction, cover operations, open positions, gap limits, Arbitrage through currency swaps operations. Dealing platforms and settlement procedures, Currency trading strategies, fundamental analysis, interpretation of market data, technical, analysis. Role of brokers. Valuation of forex positions and gaps. Risk management in forex, operations observance of NOOP limits, limits on overseas investments/, borrowings, funding rupee gaps through currency swaps, central bank intervention in Forex, MODULE - V: DERIVATIVES, Derivative: Nature, types, fundamentals, forwards, currency futures and options, swaps and futures, concept of margins, Interest rate swaps and, FRAs. Basic understanding of duration, PV01 of swaps, Option Greeks. Use of derivatives to, hedge currency and interest rate risks. Valuation of derivative products, Hedge accounting, and Trading position in Derivatives. Credit derivatives - basic concepts and products. Risk, managements of Derivative product, current exposure, potential future exposures, hedge, effectiveness, RBI/ FIMMDA guidelines, MODULE - VI: MODEL CODE AND DEALING ETHICS, MODULE - VII: TIME VALUE OF MONEY AND INTEREST RATE CALCULATIONS, Calculation of present value, future value, discounting, compounding, simple interest, day, count conventions, money market and bond market basis, Forward rates, yield curves - YTM, par yield curve

6

50

MARKS

7

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5

MARKS



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# Crack TP with Learning Sessions

Everything you need, in one place — for Treasury Professionals and all CAIIB papers.

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