COURSE BROCHURE

Treasury Management

An advanced course in bank treasury that links asset-liability management, liquidity and interest rate risk to money market and FX operations and funds transfer pricing.

Code	HT-BNK-104
Category	Banking & Investment
Duration	1 week
Level	Advanced

Introduction

A bank's treasury sits at the heart of its balance sheet. Its funding, liquidity and pricing decisions flow through to the profitability of every business line, and they matter even more when rates swing and funding tightens.

Objectives

- Analyze the bank balance sheet structure and its maturity and repricing gaps
- Measure and manage interest rate risk in the banking book
- Manage liquidity, funding sources and the contingency funding plan
- Design a funds transfer pricing framework that reflects the cost of liquidity
- Evaluate dealing room controls and the split between front, middle and back office

Who should attend

- Bank treasurers and money market and FX dealers
- ALCO members and ALCO secretariat staff
- Market and liquidity risk analysts
- Financial planning managers in banks

Skills you will develop

- Asset-liability management
- Interest rate risk measurement
- Liquidity and funding management
- Funds transfer pricing

Learning Outcomes

- Prepare a repricing gap table and estimate the effect of a rate shock on net interest income
- Calculate the effect of rate changes on the economic value of equity
- Build an internal funds transfer pricing curve that includes a liquidity premium
- Prepare a package of analysis-backed recommendations for ALCO

Course Outline

Day 1: Treasury and the Bank Balance Sheet

- The role of treasury and its operating model in a bank

- Asset and liability structure and sources of profitability
- ALCO governance and reporting

Day 2: Liquidity and Funding

- Maturity gaps and the liquid asset buffer
- Diversifying funding and the behavior of non-maturity deposits
- Liquidity stress tests and the contingency funding plan

Day 3: Interest Rate Risk in the Banking Book

- Sources of risk: repricing, yield curve, basis and embedded options
- The net interest income and economic value of equity perspectives
- Hedging tools, including interest rate swaps

Day 4: Money and FX Markets

- Interbank money market instruments and repos
- Spot and forward FX and currency swaps
- Managing foreign currency positions and limits

Day 5: Transfer Pricing and Dealing Controls

- Funds transfer pricing and allocating the interest margin across business lines
- Dealing room controls, limits and trade confirmation
- Applied project: reviewing a fictional bank's balance sheet and presenting recommendations to a mock ALCO

Training methodology

A fictional bank balance sheet analyzed across the week
Gap and sensitivity models in Excel to measure rate shocks
A simulated trading day with limit breaches and deals that need checking
A mock ALCO meeting with roles shared among participants

Certification

Participants receive a Harbor Training Center certificate of attendance on completing the course.

Upcoming dates

City	Dates	Language	Fee
Istanbul	11 – 15 January 2027	AR	EUR 4,800
Dubai	18 – 22 January 2027	EN	EUR 4,500
London	25 – 29 January 2027	AR	EUR 5,700
Amsterdam	1 – 5 February 2027	EN	EUR 5,500
Online	8 – 12 February 2027	AR	EUR 1,800
Istanbul	12 – 16 July 2027	EN	EUR 4,800
Dubai	19 – 23 July 2027	AR	EUR 4,500
London	26 – 30 July 2027	EN	EUR 5,700
Amsterdam	2 – 6 August 2027	AR	EUR 5,500
Online	9 – 13 August 2027	EN	EUR 1,800

Fees are per participant.

Contact us

Email info@harbor4training.com

Address istanbul Turkey

To register and for details, scan the code or visit:

https://harbor4training.com/en/courses/treasury-management