

Treasury Ops & Cash Flow Mastery: Risk, Liquidity & ALM

24 – 28 October 2027
Bangkok

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Treasury Ops & Cash Flow Mastery: Risk, Liquidity & ALM

Ref: 103600480_104311 **Date:** 24 – 28 October 2027 **Location:** Bangkok **Fees:** 6000 Euro

Course Overview

This 1-week program delivers a comprehensive understanding of how banks manage treasury functions, liquidity, cash flow, and balance sheet strategies. The first three days build a solid theoretical foundation in treasury operations, financial risk management, liquidity forecasting, ALM, corporate funding, and treasury management systems. The final three days take place inside a major Dubai bank, where participants observe real-time treasury activities, including FX and money market dealing, intraday liquidity management, counterparty controls, hedge execution, and full trade-processing workflows. By interacting directly with treasury, risk, finance, and back-office teams, participants gain firsthand insight into operational processes, compliance practices, regulatory reporting, and ALCO decision-making. This combined learning experience ensures participants develop both the analytical knowledge and practical skills needed to operate effectively in real banking environments.

Target Audience

- Treasury Managers & Treasury Analysts
- Asset–Liability Management ALM Officers
- Financial Controllers & Finance Officers
- Risk Management Specialists
- Corporate Treasury Professionals
- Banking Operations & Back-Office Staff
- Internal Auditors & Compliance Officers
- Investment and Corporate Banking Professionals

Targeted Organizational

- Treasury Department
- Finance & Accounting
- Risk Management & Market Risk
- Asset–Liability Management ALM Unit
- Bank Operations & Settlements
- Compliance & Governance
- Strategic Planning & Corporate Finance

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Targeted Industries

- Commercial Banks
- Investment Banks
- Development & Government Banks
- Financial Services Institutions
- Corporate Treasury Divisions
- Insurance & Reinsurance Firms
- FinTech & Digital Payment Providers

Course Offerings

By the end of this program, participants will be able to:

Technical Skills

- Apply advanced treasury operations and cash flow forecasting models
- Conduct liquidity analysis, build funding strategies, and interpret financial ratios
- Manage interest rate, FX, liquidity, and counterparty risk
- Perform real-world ALM gap analysis and sensitivity modeling
- Use TMS platforms and understand Bloomberg/Murex workflows

Practical Competencies

- Observe and understand real treasury desk operations
- Follow practical workflows from deal initiation to settlement
- Work with risk, finance, back office, and compliance teams in actual cases
- Participate in an ALCO-style session and interpret live dashboards
- Build a mini ALM report based on real data

Training Methodology

This program uses a hybrid applied-learning methodology that combines expert-led theoretical instruction with practical, real-world training inside a Dubai bank. Over the first three days, participants engage in focused classroom learning through interactive lectures, case studies, discussions, and hands-on exercises covering liquidity modeling, ALM techniques, treasury risks, and treasury systems. The final three days provide direct exposure to live treasury operations, allowing participants to observe dealing room activities, interact with treasury, risk, finance, and operations teams, and follow full workflows from deal initiation to settlement. Through guided simulations in liquidity forecasting, ALM stress testing, and decision-making, participants gain both the conceptual foundation and practical competence required for immediate application in their professional roles.

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Course Agenda

Day 1: Treasury Foundations, Cash Flow & Banking Liquidity

- **Topic 1:** Strategic Role of Treasury in Modern Banks and Financial Institutions
- **Topic 2:** End-to-End Cash Flow Cycles in Banking Operations
- **Topic 3:** Liquidity Fundamentals: Sources, Uses, and Structural Liquidity
- **Topic 4:** Treasury within Financial Reporting, MIS & Management Accounting
- **Topic 5:** Short-Term vs Long-Term Funding Instruments and Their Cost Implications
- **Topic 6:** Treasury Policies, Governance Frameworks & Internal Control Structures
- **Reflection & Review:** How treasury supports stability, profitability, and regulatory confidence.

Day 2: Financial Risk Management, Capital & Funding Structure

- **Topic 1:** Core Banking Risks: Liquidity, Market, FX, IRRBB & Counterparty Risk
- **Topic 2:** Treasury Risk Appetite Statements, Limits & Policy Enforcement
- **Topic 3:** Capital Structure in Banks: Capital Adequacy, Leverage & Basel Ratios
- **Topic 4:** Interest Rate Risk in the Banking Book IRRBB: Measurement & Control
- **Topic 5:** Corporate Borrowing, Syndications & Interbank Funding Operations
- **Topic 6:** Hedge Accounting under IFRS 9: Objectives, Documentation & Impact
- **Reflection & Review:** Evaluating how treasury manages risk while optimizing funding costs.

Day 3: Liquidity Management, ALM & Treasury Systems

- **Topic 1:** Cash and Liquidity Forecasting Models: Short, Medium & Long Term
- **Topic 2:** Asset–Liability Management ALM: Principles, Structure & Objectives
- **Topic 3:** Liquidity Ratios and Metrics: LCR, NSFR, Behavioral Assumptions
- **Topic 4:** Gap Analysis Techniques: Liquidity Gaps & Interest Rate Gaps
- **Topic 5:** Treasury Management Systems TMS: Murex, Calypso & Bloomberg Overview
- **Topic 6:** Straight-Through Processing STP and End-to-End Treasury Workflows
- **Reflection & Review:** How ALM tools and systems drive informed treasury decisions.

Day 4: Practical Treasury Operations & Dealing Room Activities

- **Topic 1:** Treasury Dealing Room Structure: Front, Middle & Back Office Roles
- **Topic 2:** Deal Lifecycle Management: Trade Capture, Validation & Settlement
- **Topic 3:** FX Desk Operations, Money Market Instruments & Liquidity Trading
- **Topic 4:** Intraday Liquidity Monitoring and Cash Position Management
- **Topic 5:** Counterparty Risk Controls, Limit Monitoring & Compliance Checks
- **Topic 6:** Practical Use of TMS: Positions, Limits, Valuation & Reporting
- **Reflection & Review:** Key operational insights from real-world treasury workflows.

Day 5: ALM Strategy, Interdepartmental Integration & Decision-Making

- **Topic 1:** Treasury Interaction with Risk, Finance, Accounting & Back Office
- **Topic 2:** Funding Cost Allocation, Interest Accruals & Liquidity Reporting
- **Topic 3:** Liquidity Stress Testing, Scenario Analysis & Early Warning Indicators
- **Topic 4:** ALCO Structure, Dashboards & Strategic Decision-Making Processes
- **Topic 5:** Liquidity Crisis Management: Contingency Funding & Recovery Planning
- **Topic 6:** Capstone Case Study: Building a Mini ALCO Report for Senior Management
- **Reflection & Review:** Applying treasury, liquidity, and ALM strategies in real roles.

FAQ:

What specific qualifications or prerequisites are needed for participants before enrolling in the course?

Participants are expected to have a basic understanding of finance, banking operations, or treasury-related functions. While prior treasury experience is beneficial, professionals working in finance, risk, accounting, or banking environments will be able to follow and apply the course content effectively, as it progresses from foundational concepts to advanced practical applications.

How long is each day's session, and what is the total course duration?

Each training day is typically structured to last between 4 to 5 hours, combining theoretical instruction with practical exercises and discussions. The full program is delivered over six days, resulting in approximately 24 to 30 hours of instruction, including both classroom learning and real-world exposure inside a banking environment.

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What practical experience will participants gain during the course?

Participants will gain direct exposure to treasury operations by observing real dealing room activities, understanding transaction workflows from initiation to settlement, and interacting with treasury, risk, finance, and back-office teams. This hands-on experience enables them to connect theoretical knowledge with real banking practices, enhancing their ability to operate effectively in treasury and financial environments.

How This Course is Different From Other Treasury Operations & Cash Flow Mastery:

This course stands out because it goes far beyond traditional classroom-based treasury programs, offering a unique blend of advanced theoretical learning and immersive real-world practice inside an actual Dubai bank. Unlike standard courses that focus solely on concepts, this program provides participants with direct exposure to live treasury operations, allowing them to observe FX, money market, liquidity, and funding activities as they happen. Through hands-on interaction with treasury, risk, finance, and back-office teams, participants gain a comprehensive understanding of workflow integration, compliance controls, and practical decision-making processes. The course also incorporates real ALM tools, liquidity gap modeling, stress testing, and participation in an ALCO-style environment—giving learners an authentic experience of how banks manage risk, liquidity, and balance sheet strategy. This practical depth, combined with modern coverage of regulations such as LCR, NSFR, IRRBB, and IFRS 9, makes the program uniquely valuable for professionals seeking both technical mastery and operational expertise.