Treasury Performance Measurement for Banks Training Course

Professional Development Training Course Outline

Category	Banking Institute	**Duration**	5 Days
Base Fee	$1,500 USD	**Delivery Mode**	Online / On-site Hybrid

Course Introduction

In today’s highly volatile financial markets, effective Treasury Performance Measurement has become a strategic priority for banks aiming to optimize liquidity management, profitability, risk-adjusted returns, and balance sheet efficiency. Treasury Performance Measurement for Banks Training Course is designed to equip banking professionals with advanced knowledge in treasury analytics, ALM (Asset-Liability Management), funds transfer pricing (FTP), regulatory compliance, and real-time performance dashboards. Participants will gain insights into data-driven decision-making, treasury KPIs, digital transformation in treasury, and financial risk optimization, enabling institutions to enhance their competitive edge in a rapidly evolving financial ecosystem.

With increasing regulatory pressure and the rise of fintech innovation, AI-powered analytics, and Basel III/IV frameworks, banks must adopt robust treasury performance frameworks to ensure capital efficiency, liquidity resilience, and sustainable growth. This course integrates practical case studies, scenario analysis, and hands-on tools to help participants measure and improve treasury performance across interest rate risk, liquidity risk, funding costs, and investment portfolios. It empowers professionals to align treasury strategies with organizational goals using best-in-class benchmarking, predictive analytics, and strategic financial planning techniques.

Programme Curriculum

Treasury Performance Measurement for Banks Training Course

Introduction

In today’s highly volatile financial markets, effective Treasury Performance Measurement has become a strategic priority for banks aiming to optimize liquidity management, profitability, risk-adjusted returns, and balance sheet efficiency. Treasury Performance Measurement for Banks Training Course is designed to equip

banking professionals with advanced knowledge in treasury analytics, ALM (Asset-Liability Management), funds transfer pricing (FTP), regulatory compliance, and real-time performance dashboards. Participants will gain insights into data-driven decision-making, treasury KPIs, digital transformation in treasury, and financial risk optimization, enabling institutions to enhance their competitive edge in a rapidly evolving financial ecosystem.

With increasing regulatory pressure and the rise of fintech innovation, AI-powered analytics, and Basel III/IV frameworks, banks must adopt robust treasury performance frameworks to ensure capital efficiency, liquidity resilience, and sustainable growth. This course integrates practical case studies, scenario analysis, and hands-on tools to help participants measure and improve treasury performance across interest rate risk, liquidity risk, funding costs, and investment portfolios. It empowers professionals to align treasury strategies with organizational goals using best-in-class benchmarking, predictive analytics, and strategic financial planning techniques.

Course Duration

5 days

Course Objectives
By the end of this course, participants will be able to:

1. Master Treasury Performance Metrics and KPIs optimization
2. Analyze risk-adjusted return on capital (RAROC) frameworks
3. Implement advanced Funds Transfer Pricing (FTP) models
4. Optimize liquidity coverage ratio (LCR) and NSFR compliance
5. Apply data analytics and AI in treasury decision-making
6. Strengthen balance sheet optimization strategies
7. Measure interest rate risk in the banking book (IRRBB)
8. Develop real-time treasury dashboards and reporting systems
9. Enhance capital allocation efficiency and profitability analysis
10. Integrate Basel III/IV regulatory performance metrics
11. Conduct scenario analysis and stress testing techniques
12. Improve investment portfolio performance measurement
13. Align treasury operations with digital transformation strategies

Target Audience

1. Treasury Managers and Treasury Analysts
2. Asset-Liability Management (ALM) Professionals
3. Risk Management Officers
4. Finance and Financial Planning Managers
5. Investment and Portfolio Managers
6. Banking Operations Managers
7. Regulatory Compliance Officers
8. Fintech and Digital Banking Specialists

Course Modules

Module 1: Treasury Performance Fundamentals

- Overview of treasury functions and performance drivers
- Key treasury KPIs and benchmarking techniques

- Profitability and cost of funds analysis
- Risk-return trade-off frameworks
- *Case Study: Evaluating treasury performance in a mid-sized bank*

Module 2: Funds Transfer Pricing (FTP) Models

- Principles of FTP and internal pricing mechanisms
- FTP methodologies
- Behavioral modeling and liquidity premiums
- FTP impact on product pricing and profitability
- *Case Study: Implementing FTP to improve bank margins*

Module 3: Liquidity and Funding Performance Measurement

- Liquidity ratios (LCR, NSFR) analysis
- Funding cost optimization strategies
- Cash flow forecasting and gap analysis
- Contingency funding planning
- *Case Study: Liquidity stress scenario in a commercial bank*

Module 4: Interest Rate Risk and ALM Performance

- IRRBB measurement techniques
- Duration, gap, and sensitivity analysis
- ALM strategies for performance optimization
- Yield curve dynamics and impact assessment
- *Case Study: Managing interest rate volatility impact*

Module 5: Investment and Portfolio Performance

- Fixed income and treasury investment strategies
- Portfolio risk-return analysis
- Benchmarking and performance attribution
- Market risk and valuation techniques
- *Case Study: Optimizing treasury investment portfolios*

Module 6: Capital Efficiency and RAROC

- Risk-adjusted performance measurement frameworks
- RAROC and EVA models
- Capital allocation strategies
- Profitability vs risk optimization
- *Case Study: Enhancing capital efficiency in banking*

Module 7: Digital Treasury and Data Analytics

- AI and machine learning in treasury
- Real-time data analytics and dashboards
- Automation and treasury management systems (TMS)
- Predictive analytics for decision-making
- *Case Study: Digital transformation in treasury operations*

Module 8: Regulatory Compliance and Stress Testing

- Basel III/IV performance metrics
- Regulatory reporting requirements
- Scenario analysis and stress testing frameworks
- Risk governance and compliance monitoring
- *Case Study: Regulatory stress testing implementation*

Training Methodology

- Interactive lectures and presentations.
- Group discussions and brainstorming sessions.
- Hands-on exercises using real-world datasets.
- Role-playing and scenario-based simulations.
- Analysis of case studies to bridge theory and practice.
- Peer-to-peer learning and networking.
- Expert-led Q&A sessions.
- Continuous feedback and personalized guidance.

Register as a group from 3 participants for a Discount

Send us an email: info@fineskilltrainingcenter.org or call *+254769199797*

Certification

Upon successful completion of this training, participants will be issued with a globally- recognized certificate.

Tailor-Made Course

We also offer tailor-made courses based on your needs.

Key Notes

a. The participant must be conversant with English.

b. Upon completion of training the participant will be issued with an Authorized Training Certificate

c. Course duration is flexible and the contents can be modified to fit any number of days.

d. The course fee includes facilitation training materials, 2 coffee breaks, buffet lunch and A Certificate upon successful completion of Training.

e. One-year post-training support Consultation and Coaching provided after the course.

f. Payment should be done at least a week before commence of the training, to Fineskill Training Center account, as indicated in the invoice so as to enable us prepare better for you.

Upcoming Scheduled Sessions

Start Date	End Date	Location	Price

23 Nov 2026	27 Nov 2026	Online	$1,000
23 Nov 2026	27 Nov 2026	Physical	$1,500
23 Nov 2026	27 Nov 2026	Physical	$3,000
23 Nov 2026	27 Nov 2026	Physical	$3,000
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$4,500
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$6,000

Ready to enroll or request a customized program? Book online or contact us:

Register Online Now

Email: info@fineskilltrainingcenter.com | Website: www.fineskilltrainingcenter.com