

Course No. 1054

Treasury Risk Management

TREASURY & FINANCIAL MARKETS
FINANCE, INVESTMENT & BANKING

DURATION

5 Days

LOCATION

Barcelona, Spain

DELIVERY

Classroom

DATES

18 – 22 Jan 2027



Scheduled Event Details

CITY	Barcelona, Spain
DATE	18 – 22 Jan 2027
DELIVERY TYPE	Classroom
COURSE FEE	€5,400

Course Overview

Treasury Risk Management is a comprehensive professional training course designed to equip banking and financial professionals with the knowledge, analytical capabilities, and practical skills required to identify, assess, monitor, and manage the wide range of risks associated with treasury operations. As financial markets become increasingly interconnected and volatile, treasury functions play a critical role in safeguarding an institution's liquidity, capital, funding, and financial stability. Effective Treasury Risk Management enables organizations to optimize financial performance while maintaining strong governance, regulatory compliance, and operational resilience.

This course provides participants with a structured understanding of treasury risk management frameworks and internationally recognized banking practices. Participants will explore the major treasury risk categories, including liquidity risk, market risk, interest rate risk, foreign exchange risk, funding risk, counterparty credit risk, settlement risk, and operational risk. The program also examines the relationship between treasury activities, balance sheet management, Asset & Liability Management (ALM), and Enterprise Risk Management (ERM), enabling participants to understand how treasury decisions influence organizational risk exposure and financial performance.

The course further examines treasury governance, risk appetite, treasury policies, internal controls, regulatory expectations, Basel standards, stress testing, scenario analysis, contingency funding planning, and performance measurement. Participants will gain practical knowledge of treasury risk measurement methodologies, Key Risk Indicators (KRIs), Value-at-Risk (VaR), sensitivity analysis, treasury reporting, and the role of the Asset and Liability Committee (ALCO) in overseeing treasury risks and strategic financial decision-making.

Through practical case studies, treasury simulations, analytical exercises, and interactive workshops, participants will strengthen their ability to evaluate treasury exposures, develop risk mitigation strategies, improve treasury controls, optimize funding and liquidity decisions, and

support executive-level financial governance. By the end of the course, participants will be equipped to strengthen Treasury Risk Management practices, improve organizational resilience, enhance regulatory compliance, optimize treasury performance, and contribute to sustainable financial stability.

Objectives

- Analyze Treasury Risk Management principles and evaluate their implementation within banking and financial institutions by the end of the course.
- Develop integrated treasury risk management frameworks aligned with international banking standards and regulatory expectations.
- Evaluate treasury exposures related to liquidity, market, foreign exchange, interest rate, funding, operational, and counterparty risks.
- Apply professional treasury risk measurement techniques including Value-at-Risk (VaR), sensitivity analysis, stress testing, and scenario analysis.
- Design effective treasury risk mitigation strategies using hedging techniques, funding diversification, liquidity planning, and balance sheet optimization.
- Improve treasury governance through effective ALCO oversight, treasury policies, internal controls, and executive reporting.
- Strengthen treasury resilience by implementing contingency funding plans, recovery strategies, and operational risk controls.
- Implement Key Risk Indicators (KRIs), Key Performance Indicators (KPIs), and treasury dashboards for continuous performance monitoring.
- Assess emerging treasury risks associated with digital transformation, financial technology, cybersecurity, geopolitical uncertainty, and evolving financial markets.
- Align Treasury Risk Management with Treasury Operations, Asset & Liability Management, Enterprise Risk Management, Market Risk Management, and strategic financial planning before course completion.

Who Should Attend

This course is designed for Treasury Managers, Treasury Risk Managers, Treasury Analysts, Treasury Dealers, Asset & Liability Management (ALM) Managers, Liquidity Risk Managers, Market Risk Managers, Foreign Exchange Managers, Finance Managers, Enterprise Risk Managers, Banking Operations Managers, Treasury Controllers, Financial Analysts, Internal Audit Managers,

Compliance Managers, Regulatory Reporting Specialists, and professionals responsible for treasury governance and financial risk management within banks and financial institutions.

The program is equally valuable for Chief Financial Officers, Chief Risk Officers, Chief Treasury Officers, Executive Management Teams, Asset and Liability Committee (ALCO) members, Board Risk Committee members, Audit Committee members, Central Bank Professionals, Banking Supervisors, Investment Firms, Insurance Companies, Asset Management Companies, FinTech Organizations, and senior executives responsible for treasury strategy, financial risk oversight, regulatory compliance, liquidity management, capital planning, and enterprise-wide financial governance.

Learning Outcomes

- By the end of this course, participants will be able to:
- Develop an integrated Treasury Risk Management framework aligned with international banking standards and regulatory expectations.
- Evaluate treasury exposures across liquidity, market, foreign exchange, interest rate, funding, operational, and counterparty risks.
- Apply treasury risk measurement techniques including Value-at-Risk (VaR), stress testing, sensitivity analysis, and scenario analysis.
- Design treasury risk mitigation strategies that strengthen liquidity resilience, funding stability, and balance sheet performance.
- Improve treasury governance through effective ALCO oversight, internal controls, treasury policies, and executive reporting.
- Develop contingency funding plans and treasury recovery strategies that enhance organizational resilience.
- Prepare treasury risk dashboards, executive reports, and regulatory submissions using Key Risk Indicators (KRIs) and Key Performance Indicators (KPIs).
- Integrate Treasury Risk Management with Treasury Operations, Asset & Liability Management, Enterprise Risk Management, and Market Risk Management.
- Assess emerging treasury risks associated with digital banking, financial technology, cybersecurity, and changing market conditions.
- Develop a practical implementation roadmap to strengthen Treasury Risk Management, optimize treasury performance, improve regulatory compliance, enhance financial resilience, and support sustainable banking operations.

Course Outline

DAY 01

Foundations of Treasury Risk Management

- Treasury functions and strategic responsibilities
- Treasury governance and risk management framework
- Treasury risk categories and risk appetite
- Regulatory expectations and Basel standards

PRACTICAL APPLICATION

Evaluating treasury risk exposures within a banking institution

DAY 02

Liquidity, Funding, and Market Risk Management

- Liquidity risk management
- Funding risk management
- Market risk and interest rate risk management
- Foreign exchange risk management

PRACTICAL APPLICATION

Assessing treasury risk exposures across multiple risk categories

DAY 03

Treasury Risk Measurement and Mitigation

- Value-at-Risk (VaR)
- Sensitivity analysis and stress testing
- Scenario analysis and contingency funding planning
- Hedging strategies and balance sheet optimization

DAY 03 — CONTINUED

PRACTICAL APPLICATION

Developing treasury risk mitigation strategies

DAY 04**Governance, Controls, and Regulatory Compliance**

- Asset and Liability Committee (ALCO) oversight
- Treasury policies and internal controls
- Key Risk Indicators (KRIs) and Key Performance Indicators (KPIs)
- Regulatory reporting and compliance

PRACTICAL APPLICATION

Designing treasury governance and reporting frameworks

DAY 05**Building a High-Performance Treasury Risk Management Framework**

- Integrating Treasury Risk Management with Enterprise Risk Management and Asset & Liability Management
- International best practices in treasury governance
- Digital transformation, treasury technology, and financial innovation
- Continuous improvement of treasury risk management processes

FINAL WORKSHOP

Developing a comprehensive Treasury Risk Management implementation plan that includes treasury risk identification, liquidity and funding management, market and foreign exchange risk assessment, interest rate risk measurement, stress testing, contingency funding planning, governance enhancement, regulatory reporting, performance measurement, and continuous improvement initiatives to strengthen treasury resilience, optimize financial performance, enhance regulatory compliance, and support sustainable banking operations.



Register or Request More Information

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