Treasury Risk Analytics 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 rapidly evolving financial landscape, Treasury Risk Analytics has become a critical capability for banks aiming to achieve data-driven decision-making, real-time risk monitoring, and regulatory compliance. With increasing market volatility, liquidity pressures, and global economic uncertainties, treasury functions must leverage advanced analytics, predictive modeling, artificial intelligence (AI), and big data technologies to manage risks effectively. T Treasury Risk Analytics for Banks Training Course is designed to equip banking professionals with cutting-edge tools and techniques to analyze, measure, and mitigate risks across liquidity, market, credit, and interest rate exposures, ensuring sustainable financial performance and resilience.

The program provides a comprehensive deep dive into risk analytics frameworks, stress testing, scenario analysis, and regulatory reporting aligned with global standards such as Basel III/IV and IFRS 9. Participants will gain hands-on experience in applying quantitative models, machine learning algorithms, and treasury dashboards to enhance forecasting accuracy and optimize treasury strategies. Through real-world case studies and practical simulations, this course empowers professionals to transform treasury operations into a strategic, technology-enabled, and risk-intelligent function.

Programme Curriculum

Treasury Risk Analytics for Banks Training Course

Introduction

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Course Duration

5 days

Course Objectives

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

1. Apply advanced treasury risk analytics frameworks for proactive risk management
2. Leverage AI-driven predictive analytics for liquidity and cash flow forecasting
3. Analyze market risk exposures using Value-at-Risk (VaR) and stress testing models
4. Implement real-time risk monitoring dashboards and data visualization tools
5. Evaluate interest rate risk using duration, gap, and scenario analysis techniques
6. Strengthen liquidity risk management using Basel III LCR and NSFR metrics
7. Integrate big data analytics and cloud-based treasury solutions
8. Perform scenario-based stress testing and reverse stress testing methodologies
9. Enhance regulatory reporting and compliance analytics
10. Utilize machine learning models for anomaly detection and risk prediction
11. Optimize treasury portfolio risk-return strategies using quantitative techniques
12. Improve counterparty credit risk analytics and exposure measurement
13. Develop data governance and risk data aggregation frameworks

Target Audience

1. Treasury Managers and Treasury Analysts
2. Risk Management Professionals
3. ALM (Asset Liability Management) Specialists
4. Finance and Financial Planning Analysts
5. Banking Operations and Compliance Officers
6. Data Analysts and Business Intelligence Professionals in banking
7. Internal Auditors and Regulatory Reporting Specialists
8. FinTech and Digital Banking Professionals

Course Modules

Module 1: Fundamentals of Treasury Risk Analytics

- Overview of treasury risks
- Evolution of data-driven treasury functions
- Risk analytics lifecycle and frameworks
- Introduction to financial data sources and quality management
- Key risk indicators (KRIs) and metrics
- Case Study: Implementing a treasury risk analytics framework in a mid-sized bank

Module 2: Liquidity Risk Analytics

- Cash flow forecasting models and liquidity gap analysis
- Basel III LCR and NSFR analytics
- Intraday liquidity monitoring techniques
- Stress testing for liquidity shocks
- Liquidity buffers optimization
- Case Study: Managing liquidity crisis during market disruption

Module 3: Market Risk Analytics

- Value-at-Risk (VaR), Expected Shortfall (ES) methodologies
- Sensitivity analysis and scenario modeling
- FX and interest rate risk measurement
- Hedging strategies using derivatives analytics
- Backtesting and model validation
- Case Study: Market risk exposure analysis during currency volatility

Module 4: Interest Rate Risk in the Banking Book (IRRBB)

- Gap analysis and duration modeling
- Earnings-at-Risk (EaR) and Economic Value of Equity (EVE)
- Behavioral modeling of deposits
- Yield curve analytics and forecasting
- IRRBB regulatory requirements
- Case Study: Managing interest rate fluctuations in rising rate environments

Module 5: Credit and Counterparty Risk Analytics

- Exposure at Default (EAD), Probability of Default (PD), Loss Given Default (LGD)
- Counterparty risk in treasury operations
- Credit valuation adjustment (CVA) analytics
- Risk concentration and portfolio diversification
- Early warning systems using analytics
- Case Study: Counterparty risk management in interbank lending

Module 6: Advanced Analytics and Technology in Treasury

- Application of AI and machine learning in treasury risk
- Big data platforms and cloud computing solutions
- Data visualization and dashboard development
- Robotic Process Automation (RPA) in treasury analytics
- Real-time analytics and API integration
- Case Study: AI-driven treasury transformation in a digital bank

Module 7: Stress Testing and Scenario Analysis

- Designing macroeconomic stress scenarios
- Reverse stress testing techniques
- Integrated stress testing frameworks
- Capital adequacy and ICAAP linkage
- Reporting and governance of stress testing

- Case Study: Bank-wide stress testing under economic downturn

Module 8: Regulatory Compliance and Risk Reporting

- Basel III/IV, IFRS 9, BCBS 239 frameworks
- Risk data aggregation and reporting principles
- Regulatory reporting automation
- Governance, controls, and audit trails
- ESG risk analytics integration in treasury
- Case Study: Enhancing regulatory reporting accuracy using analytics

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:

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