Datastat Research
Building Capacity in Training and Research

DATASTAT TRAINING IN

OFFICIAL COURSE PROSPECTUS

Center for Advanced Research & Professional Development

Nairobi Training Center • Global Virtual Academy • Corporate On-Site

BANKING INSTITUTE

Treasury Performance Measurement for Banks Training Course

Comprehensive Course Syllabus, Practical Modules & Upcoming Schedules

PROGRAM SPECIFICATIONS & HIGHLIGHTS

DURATION
5 Days Practical Hands-on

DELIVERY MODES
In-Person Class & Live Virtual

CERTIFICATION
Accredited Certificate of Completion

INTAKES / DATES
Multiple Cohort Schedules Included

PREPARED FOR:

Valued Participant

Email: training@datastatresearch.org | Issued: November 21, 2026

Academic & Professional Training Year: 2026

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Treasury Performance Measurement for Banks Training Course

Banking Institute • 5 Days Intensive • Accredited Certification

Course Overview

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.

Key Skills & Software Tools Covered

Performance Metrics • Treasury KPIs • Efficiency Analysis • Strategic Reporting

Upcoming Training Schedules

Confirmed cohort intakes and venues. Both physical in-person classroom and live virtual online seats are available.

TRAINING DATES	LOCATION / VENUE	FORMAT / DURATION	INVESTMENT (FEE)
27 Jul 2026 – 31 Jul 2026	Singapore	Classroom / 5d	**$5,000 USD / KES 110,000**
27 Jul 2026 – 31 Jul 2026	Istanbul	Classroom / 5d	**$5,000 USD / KES 110,000**
27 Jul 2026 – 31 Jul 2026	Bangkok	Classroom / 5d	**$5,000 USD / KES 110,000**
27 Jul 2026 – 31 Jul 2026	Accra	Classroom / 5d	**$4,000 USD / KES 110,000**
27 Jul 2026 – 31 Jul 2026	Nairobi	Classroom / 5d	**$1,500 USD / KES 110,000**
27 Jul 2026 – 31 Jul 2026	Kigali	Classroom / 5d	**$3,000 USD / KES 110,000**
27 Jul 2026 – 31 Jul 2026	Dubai	Classroom / 5d	**$5,000 USD / KES 110,000**
27 Jul 2026 – 31 Jul 2026	Cape Town	Classroom / 5d	**$4,500 USD / KES 110,000**
27 Jul 2026 – 31 Jul 2026	Addis Ababa	Classroom / 5d	**$3,000 USD / KES 110,000**
3 Aug 2026 – 7 Aug 2026	Nairobi	Classroom / 5d	**$1,500 USD / KES 110,000**
3 Aug 2026 – 7 Aug 2026	Kigali	Classroom / 5d	**$3,000 USD / KES 110,000**
3 Aug 2026 – 7 Aug 2026	Dubai	Classroom / 5d	**$5,000 USD / KES 110,000**

* Corporate discounts and customized cohort scheduling are available for teams of 3 or more participants.

Course Curriculum & Modules

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:

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

Target Audience

- Treasury Managers and Treasury Analysts
- Asset-Liability Management (ALM) Professionals
- Risk Management Officers
- Finance and Financial Planning Managers
- Investment and Portfolio Managers
- Banking Operations Managers
- Regulatory Compliance Officers
- 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@datastatresearch.org or call +254724527104

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 DATASTAT CONSULTANCY LTD account, as indicated in the invoice so as to enable us prepare better for you.

Certification & Learning Methodology

- Hands-on practical delivery with real-world datasets, case studies, and lab exercises.
- Post-training mentorship, access to class resources, and customized follow-up support.
- Participants who successfully complete the course receive an accredited Datastat Certificate of Completion.

How to Enroll & Reserve Your Seat

1. Online Registration: Visit https://datastatresearch.org/courses/treasury-performance-measurement-for-banks-training-course to register online.
2. Email Booking: Send participant details to training@datastatresearch.org for official invoice & reservation.
3. Support & Assistance: Inquire via phone +254 724 527 104 | +254 734 969 612.