

TREASURY AND LIQUIDITY RISK MANAGEMENT

This one-day training program is designed to equip finance professionals with a comprehensive understanding of the key functions, risks, and regulatory frameworks associated with modern treasury operations. The course covers critical areas including treasury functions, liquidity risk types and sources, risk measurement tools such as LCR and NSFR, and effective risk mitigation strategies. By the end of the program, attendees will gain practical insights into building a sound treasury risk management framework aligned with regulatory and governance standards.



JULY 30, 2025

COURSE CONTENTS

Introduction to Treasury & Risk Management

- Overview of Treasury Functions (Cash, Liquidity, Funding, Investments)
- Key Risks in Treasury Operations (Liquidity, FX, IRR, Operational)
- Importance of Treasury Risk Governance
- Integration of Treasury and Enterprise Risk Management (ERM)

Liquidity Risk – Identification & Types

- Definition and Dimensions of Liquidity Risk
- Sources: Funding, Market Liquidity, Intraday Risk
- Asset vs. Liability Side Risks
- Role of Asset-Liability Committee (ALCO)

Measuring Liquidity Risk

- Liquidity Gap Analysis (Time Buckets, Cumulative Gaps)
- Liquidity Coverage Ratio (LCR)
- Net Stable Funding Ratio (NSFR)
- Cash Flow Projections and Behavioral Adjustments
- Maturity Ladder Analysis

Managing and Mitigating Liquidity Risk

- Liquidity Buffers and High-Quality Liquid Assets (HQLA)
- Diversification of Funding Sources
- Contingency Funding Plan (CFP)
- Intraday Liquidity Management
- Use of Derivatives (Repo, Swaps) and Credit Lines

Treasury Risk Management Framework

- Treasury Policies and Risk Appetite
- Limit Structures and Monitoring Tools
- Internal Controls, Segregation of Duties
- Reporting Frameworks and Dashboards
- Treasury System Integration (TMS)

Regulatory and Supervisory Framework

- Basel III Liquidity Standards (LCR & NSFR)
- Internal Liquidity Adequacy Assessment Process (ILAAP)
- Central Bank Reporting & Stress Testing
- Recovery and Resolution Planning (RRP)
- Disclosure and Governance Expectations

TARGET AUDIENCE

- Treasury Officers and Managers
- Risk and Compliance Professionals
- Finance Managers and CFOs
- Investment Analysts
- Internal Auditors and Regulators

FACILITATOR

Mr. Faisal Sarwar is a Deputy Director in State Bank of Pakistan- Treasury Department. He has an expertise in the area of Treasury Market (Money, Foreign & Bond/Fixed Income) and Gold Market and is also engaged in risk management function. Mr. Faisal has an experience of over 12 years working in different segments of the financial sector of Pakistan including Commercial Banks, Financial Institutions and the Central Bank. Previously, Mr. Faisal has provided various consultancy services to commercial banks and is a guest speaker at various universities in the areas related to Treasury, Risk & Economy of Pakistan.

FEE: PKR 15,000 PLUS TAX



NIBAF, PAKISTAN
KARACHI CAMPUS

TRAINING MANAGER:

MS. FARAH KHAN



farah.khan@ibp.org.pk



021-35277535



021-35277511 | 051-9269850



marketing@ibp.org.pk | registration@nibaf.gov.pk



0303-0652963