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BTRM

The Certificate
of Bank Treasury
Risk Management

**BTRM ADVANCED TREASURY
MASTERCLASS SERIES**

BANK LIQUIDITY RISK MANAGEMENT

Start date: Tuesday 7th April 2026

4-week flexible global learning

The BTRM Advanced Treasury Masterclasses run over four weeks in a live online format offering a highly effective learning experience by balancing depth, flexibility, and Faculty engagement.

With a start time of 1pm UK time / 2pm CET / 6:30pm IST / 9:00am EST, enabling students to join live from many locations around the world. This structure allows participants to absorb complex Interest Rate Risk in the Banking Book (IRRBB) concepts at a manageable pace, reinforcing understanding via lectures, case studies and testing.

The live format encourages real-time interaction with the Faculty instructors and peers, fostering deeper discussions and immediate problem solving. Spacing the sessions weekly also accommodates the busy schedules of banking professionals, ensuring minimal disruption to daily responsibilities while maximising learning retention and practical application. The course ends with a structured assessment multiple-choice test & certificate. Students get to keep the course in their own personal BTRM educational portal for 12 months.

Course Overview

START DATE: Wednesday 21st January

DELIVERY MODE:

Live Online (flexible learning over 4 weeks,
1 lecture per week)

GLOBAL START TIME:

Accessible for many participants worldwide.

STRUCTURED ASSESSMENT:

Multiple-Choice Test & Certificate

TOTAL LECTURE Hours: 15 hours

INSTRUCTOR: Amit Bansal

EMPOWERING GLOBAL TALENT:

Emerging Markets Subsidy

BTRM ALUMNI AND CURRENT STUDENTS:

40% Discount (off the standard fee)

Global Start Times

London (GMT, UTC = 0) → 1.00pm
Johannesburg (SAST / UTC+1) → 2:00pm
India (IST, UTC+4:30) → 5:30pm
Singapore (SGT, UTC+7) → 8:00pm
São Paulo (BRT, UTC-4) → 9:00am
New York (EDT, UTC-5) → 8:00am

16 hours: Delivered over 4 weeks, live online, one lecture per week with 30 minute break, as follows:

Week 1: Tuesday 7th April

1.00 PM UK – live start – 1pm – 5.30pm
5.30 PM IST – live start – 5.30pm – 10.00pm
9.00 AM EST – live start – 8am – 12.30pm

Week 2: Tuesday 14th April

1.00 PM UK – live start – 1pm – 5.30pm
5.30 PM IST – live start – 5.30pm – 10.00pm
9.00 AM EST – live start – 8am – 12.30pm

Week 3: Tuesday 21st April

1.00 PM UK – live start – 1pm – 5.30pm
5.30 PM IST – live start – 5.30pm – 10.00pm
9.00 AM EST – live start – 8am – 12.30pm

Week 4: Tuesday 28th April

1.00 PM UK – live start – 1pm – 5.30pm
5.30 PM IST – live start – 5.30pm – 10.00pm
9.00 AM EST – live start – 8am – 12.30pm

Course Overview

This intensive program provides a deep dive into Bank Liquidity Risk Management from the perspective of the Regulators, Bank Treasurers, Risk Managers, and Bank Customers. The course has been designed for practitioners who are charged with managing and monitoring the bank's liquidity risk and thus the information in this course includes:

Reflects industry practices: How Liquidity Risk is managed in Banks.

Brings a regulatory perspective: A well-conceived, robust, and effectively implemented set of liquidity risk management capabilities will generally align with, and even inform, supervisory expectations.

Is forward-looking: Whilst it is nearly impossible to see the future, one thing is for certain that the next Banking crisis would emanate from risks not known to the industry nor the regulators, and thus the practitioner not only lives in the world of what is possible but also understands the need to keep moving forward. Understanding emerging trends in liquidity risk management is an important aspect for Bank resiliency.

The course is also supplemented with several case studies and real live examples of Bank failures, which will make the topic more relatable than theoretical, thus enabling participants to directly apply the learnings, be it in their day jobs, or in their learning journey.

Learning Outcomes

By the end of the program, participants will:

Understand the Business of Banking and how Liquidity Risk manifests.

Regulatory stance on Bank Liquidity Risk Management.

Future thinking on Liquidity Risk for Banks.

How Liquidity Risk is measured, monitored, and managed?

Key Liquidity Risk metrics and their challenges.

Interplay of Liquidity Risk with other risk measures such as Interest Rate Risk in the Banking Book, and how it impacts Bank profitability.

Role of Liquidity Risk in the past Bank failures.

Liquidity Stress Testing Framework.

Weekly Forum

Q&A weekly lecture forum. Students can submit question on the forum that will be answered live in weeks 2, 3, and 4.

Multiple-Choice Test & Certificate

The BTRM Advanced Treasury Masterclass Series ends with a Multiple-Choice Test. This test is available until Tuesday 5th May.

Learning Resource

Students get to keep the training for 12 months post course.

Course Schedule And Contents

Week 1: Tuesday 7th April

Chapter 1: Introduction to Banking

- Business of Banking
- Bank Balance Sheet and Asset-Liability Management
- Bank Capital and Basel Framework

Chapter 2: Bank Liquidity Management

- Bank Liquidity Definition
- Elements of Liquidity Risk Management
- Liquidity Adequacy
- Principles of Bank Liquidity Risk Management
- Bank Liquidity Policy Statement
- Introduction to Liquidity Risk Metrics
 - Liquidity Coverage Ratio (LCR)
 - Net Stable Funding Ratio (NSFR)
 - Survival Horizon / Days
 - Additional liquidity and funding risk metrics
- Liquidity Risk Reporting
- A New Era of Liquidity Risk Management
- Liquidity and Funding Disclosures
 - Bank View
 - Investor View
 - Leading Practices

Chapter 3: Bank Failures of the Past

- What is Bank Failure?
- Failed Banks in the US and UK/EU: Analysis by Year, Size, and More
- Failed Banks outside the US
- The Myth of Too Big to Fail
- Back to School for Regulators

Activities on Day #1: Case Study

Week 2: Tuesday 14th April

Starts with Q&A session from week 1

Chapter 4: Regulatory Environment of Liquidity Risk Management

- Supervisory Perspectives on Liquidity Risk Management
- Rating Liquidity Risk Management with US Banking Regulators' Rating System
- Foundations Established in BCBS "Sound Practices for Managing Liquidity in Banking Organisations"
- Strategy Setting and the Oversight Role of Directors and Senior Management
- Foreign Currency Liquidity Management
- Core Internal for Liquidity Risk Management
- The Disciplines of Public Disclosures
- Monitoring Adherence to BCBS Standards

Chapter 5: Liquidity Stress Testing Framework

- Liquidity Stress Testing Framework
 - Roles & Responsibilities
 - Stress Testing Scenarios – Name Specific vs. Market Wide
 - Limits, Management Action Triggers, Monitoring Metrics
 - Balance Sheet Items
 - Retail Funding
 - Wholesale Funding
 - Concentration Risk
 - Off Balance Sheet Funding Risk
 - Risk Arising from the Firm's Funding Tenors
 - Credit Downgrade Risk
 - Cross Currency Funding Risk
 - Portability Risk
 - Funding Risk Resulting from Estimates in Future Balance Sheet Growth
 - Franchise Risk
 - Marketable Assets Risk
 - Non-Marketable Assets Risk
 - Internalisation Risk
 - Non-Maturing Deposits, Applicability to Liquidity Risk, and Behaviouralisation
 - Intraday Liquidity Risk
 - Liquidity Asset Buffer
 - Contingent Liability
 - Liquidity Distribution Initiatives
 - Early Warning Indicators
- Mechanism to Signal Upcoming Liquidity Crisis

Activities on Day #2: Case Study

Course Schedule And Contents

Week 3: Tuesday 21st April

Starts with Q&A session from week 2

Chapter 6: Internal Liquidity Adequacy Process (ILAAP)

- Introduction to ILAAP
- What does that regulatory submission look like?
- Key themes and enhancements
- Overview, approach, and results
- Risk Management Framework – Board Risk Appetite
- Applicability of Liquidity Stress Testing
- Liquidity Contingency Plan

Chapter 7: Intraday, Liquidity Risk Management

- Uses and Sources of Intraday Liquidity
- Risk Management, Measurement and Monitoring Tools for Financial Institutions

Chapter 8: The Convergence of Collateral and Liquidity

- Collateral Management
- Capital Markets Pre- and Post- Great Financial Crisis (2008)
- Case Study: Improved Liquidity and Increased Collateral Efficiency

Chapter 9: Contingency Funding Planning

- Actions in a Liquidity Crisis
- Evolving Capabilities and Enhancements
- Design, Framework, and Building Blocks
- Additional Considerations
- Introduction to Recovery & Resolution Planning
- Liquidity Requirements and Contingency Funding Plan as part of Bank's Recovery Plan

Activities on Day #3: Case Study

Week 4: Tuesday 28th April

Starts with Q&A session from week 3

Chapter 10: LCR, NSR, and Their Challenges

- Details on LCR and NSFR
- Qualitative Requirements and Monitoring Tools
- Tackling the Practical Implementation Challenges

Chapter 11: Liquidity Risk Management Information Systems

- Liquidity Risk Management Information Systems Reference Architecture
- Liquidity Data Governance and Quality Control Framework
- Design and Implementation Considerations

Chapter 12: Optimizing Business Practices

- Strategic and Tactical Implications of the New Requirements
- Strategic Impact of the New Ratios
- Strategies for Optimizing Business Mix and Balance Sheets
- Interplay with Interest Rate Risk in the Banking Book (IRRBB) – NII & EVE Sensitivity

Chapter 13: Funds Transfer Pricing and the Basel III Framework

- Overview of Funds Transfer Pricing Objectives and Approaches
- Capturing Volatility
- A New Focus on Liquidity Risk and FTP

Chapter 15: Emergence of Digital Assets and its Implications on Liquidity Risk Management

- BCBS d545 Guidelines on Digital Assets
- Capital Implications
- Liquidity Implications

Activities on Day #4: Case Study

Concludes with Q&A session for week 4

Multiple-Choice Test & Certificate: The BTRM Advanced Treasury Masterclass Series ends with a multiple-choice test. This test is available until Tuesday 5th May.

Find out more on our website: btrm.org/masterclass/

Course Instructor



Amit Bansal is Head of Liquidity Risk Oversight and Treasury CRO at Standard Chartered Bank in Singapore. He was previously with Credit Suisse. Amit holds a Bachelor's degree in Computer Engineering from the University of California and an MBA in Finance from the Asian Institute of Management, Philippines. He is a BTRM Alumnus with Distinction.

Pricing Structure

STANDARD FEE: £2195.00 + UK VAT

BTRM 40% ALUMNI & STUDENTS: £1317.00 + UK VAT

– Please submit an enquiry

SUPER EARLY BIRD 20%: £1756.00 + UK VAT

EMERGING MARKETS DISCOUNT: Please submit an enquiry

GROUP DISCOUNT: If 2 or more people from your institution wish to join the masterclass please contact us.

VAT EXEMPTION: If you are a non-UK or EU resident, you are exempt from UK VAT

Discount Structure

**20% Super early
bird discount**

Until 30th January 2026

10% Early bird discount
Until 6th March 2026

40% BTRM Alumni and current student discount

The BTRM is pleased to offer a 40% special discount for both alumni and current students on our new Advanced Treasury Masterclasses, covering FTP, IRRBB, and Advanced Liquidity Risk Management. Whether you've previously completed our flagship programme or are currently enrolled, you'll benefit from an exclusive rate designed to reward your ongoing commitment to professional development.

This preferential pricing reflects our appreciation for your dedication to continuous learning and ensures that our expert-level training remains accessible to those building upon their BTRM foundation. Don't miss this chance to expand your treasury and risk management expertise at a reduced rate, just our way of saying "welcome back" or "keep growing."

Please submit an [enquiry](#).

Empowering Global Talent: Emerging Markets Subsidy

Finance is global. So is talent. That's why the BTRM also offers an Emerging Markets Subsidy to support applicants from developing and underrepresented regions. We believe that potential shouldn't be limited by geography—and this initiative ensures broader access to high-quality financial education.

If you're based in an emerging market and passionate about entering or advancing in the quant finance space, this tailored subsidy is designed for you.

Please submit an [enquiry](#).

Bank Liquidity Risk Management Masterclass – Registration Form

Start Date: Tuesday 7th April

Regular Course Fee ☐ Full Course Fee: £2195.00 + UK VAT 20% VAT IS ONLY CHARGEABLE FOR RESIDENTS IN THE UK AND EU	Early Bird Discount ☐ 20% Discount until 30th January 2026 ☐ 10% Discount until 6th March 2026 Discount code
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VOLUME DISCOUNT: If 2 or more people from your institution wish to take the masterclass please contact us.

To register, please scan and email the completed booking form to enquiries@btrm.org

DELEGATE DETAILS
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