

COMPREHENSIVE TREASURY & INVESTMENT STRATEGIES: MARKETS, ALM & ISLAMIC FINANCE



GENTEX[®]
TRAINING CENTER



Introduction

Comprehensive Treasury & Investment Strategies: Markets, ALM & Islamic Finance Training Course prepares treasury and banking professionals to manage funds across conventional and Islamic frameworks. Participants work through money and capital markets, investment instruments, asset-liability management (ALM), liquidity and interest rate risk, and Sharia-compliant treasury operations as one connected mandate. The programme links balance sheet strategy with market mechanisms and regulatory expectations. As a result, learners gain an integrated treasury method rather than isolated product knowledge. Furthermore, the course strengthens risk judgement, pricing discipline, and governance across both conventional and Islamic books.

Comprehensive Treasury & Investment Strategies: Markets, ALM & Islamic Finance Course Objectives

- Explain the structure of money markets, capital markets, and the yield curve.
- Analyse money market instruments: T-bills, repos, commercial paper, and interbank deposits.
- Evaluate fixed income, sukuk, and equity instruments for treasury portfolios.
- Apply duration, modified duration, and convexity to interest rate risk.
- Apply asset-liability management (ALM) principles and gap analysis.
- Manage liquidity risk using the liquidity coverage ratio (LCR) and net stable funding ratio (NSFR).
- Manage interest rate risk in the banking book (IRRBB) and basis risk.
- Apply Islamic finance principles: riba prohibition, gharar, and Sharia compliance.
- Compare Islamic treasury instruments: murabaha, mudarabah, musharakah, ijarah, and sukuk.
- Apply funds transfer pricing (FTP), treasury governance, and limits.



Course Methodology

- Interactive sessions built on treasury, ALM, and Islamic finance cases.
- Workshops on yield curve analysis, gap modelling, and sukuk structuring comparison.
- Group exercises on liquidity metrics, pricing, and Sharia governance.
- Hands-on practice with duration calculations, ALM gap reports, and FTP models.
- Simulation of an asset-liability committee review and a funding decision.
- Facilitator coaching and peer review on personal treasury strategy plans.

Who Should Take This Course

- Treasury and ALM professionals in banks and financial institutions.
- Investment and portfolio managers in financial services.
- Risk managers covering market, liquidity, and interest rate risk.
- Islamic banking and Sharia-compliant finance professionals.
- Corporate treasurers managing surplus funds and funding.
- Consultants advising banks on treasury and Islamic finance.

Comprehensive Treasury & Investment Strategies: Markets, ALM & Islamic Finance Course Outlines

Day 1: Financial Markets and Instruments

- Money market versus capital market structures and participants.
- Money market instruments: T-bills, repos, commercial paper, and certificates of deposit.
- Interbank markets, policy rates, and benchmark rates (SOFR, ESTR, and equivalents).
- The yield curve: shapes, expectations theory, and interpretation.

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- Capital market instruments: bonds, equities, and structured products.
- Credit spreads, ratings, and issuer risk assessment.
- Case discussion: a treasury portfolio caught by a rate shock.

Day 2: Investment Strategy and Portfolio Management for Treasuries

- Treasury investment objectives: safety, liquidity, and yield.
- Investment policy statements and permitted instrument lists.
- Fixed income analytics: pricing, yield to maturity, and duration.
- Modified duration and convexity in rate risk management.
- Portfolio diversification, laddering, and maturity bucketing.
- Benchmarking and performance measurement for treasury portfolios.
- Workshop: building a treasury investment portfolio under constraints.

Day 3: Asset-Liability Management and Interest Rate Risk

- ALM objectives, the balance sheet view, and stakeholder expectations.
- Gap analysis, repricing gaps, and rate sensitivity of earnings.
- Net interest income (NII) sensitivity and economic value of equity (EVE).
- Interest rate risk in the banking book (IRRBB) concepts.
- Basis risk, optionality, and embedded options.
- Funds transfer pricing (FTP) and profitability attribution.
- Simulation: an asset-liability committee review and hedging decision.





Day 4: Liquidity Risk and Funding Strategy

- Liquidity risk types: funding, market, and intraday liquidity.
- Liquidity coverage ratio (LCR) and net stable funding ratio (NSFR).
- Funding mix, wholesale funding, and deposit stability.
- Contingency funding plans and liquidity stress testing.
- Collateral management and central bank facilities.
- Regulatory expectations and internal liquidity limits.
- Exercise: building a liquidity stress test and buffer plan.

Day 5: Islamic Finance and Sharia-Compliant Treasury

- Islamic finance principles: prohibition of riba, gharar, and maysir.
- Sharia governance, fatwa, and Sharia supervisory board roles.
- Islamic contracts: murabaha, mudarabah, musharakah, ijarah, and salam.
- Sukuk structures: asset-based versus asset-backed, and common variants.
- Islamic money market instruments and interbank placement practices.
- Profit distribution, profit-sharing investment accounts, and rate of return risk.
- Capstone: presenting an integrated treasury, ALM, and Islamic finance strategy.

Conclusion

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By successfully completing Comprehensive Treasury & Investment Strategies: Markets, ALM & Islamic Finance, participants will gain an integrated command of market instruments, treasury investment strategy, ALM, liquidity management, and Sharia-compliant treasury. They will acquire skills in duration and gap analysis, liquidity metrics, funds transfer pricing, and Islamic contract structures. Gentex Training Center designs the programme to help treasury professionals manage funds with judgement across conventional and Islamic frameworks.

FAQs

Q1 What is the "Comprehensive Treasury & Investment Strategies: Markets, ALM & Islamic Finance" course about?

It prepares treasury and banking professionals to manage funds across conventional and Islamic frameworks. The course spans financial markets and instruments, treasury investment strategy and portfolio management, asset-liability management and interest rate risk, liquidity risk and funding strategy, and Islamic finance and Sharia-compliant treasury.

Q2 What are the key benefits of the "Comprehensive Treasury & Investment Strategies: Markets, ALM & Islamic Finance" course?

You gain an integrated treasury method rather than isolated product knowledge. The course sharpens market and yield curve reading, strengthens duration and gap analysis, improves liquidity and funding decisions, and builds confidence in Sharia-compliant treasury structures.





Q3 What skills will I gain from the "Comprehensive Treasury & Investment Strategies: Markets, ALM & Islamic Finance" course?

You will develop four core skills: financial market and instrument analysis, treasury investment strategy with fixed income analytics, asset-liability management and liquidity risk control, and Islamic finance structures with Sharia-compliant treasury practice.

Q4 What tools, methods, or standards are covered in the "Comprehensive Treasury & Investment Strategies: Markets, ALM & Islamic Finance" course?

The course covers money market instruments (T-bills, repos, commercial paper, certificates of deposit), benchmark rates such as SOFR and ESTR, yield curve and expectations theory, credit spread and rating analysis, fixed income pricing, yield to maturity, duration, modified duration and convexity, portfolio laddering and maturity bucketing, gap analysis and repricing gaps, net interest income (NII) sensitivity, economic value of equity (EVE), interest rate risk in the banking book (IRRBB), basis risk and embedded options, funds transfer pricing (FTP), the liquidity coverage ratio (LCR) and net stable funding ratio (NSFR), contingency funding plans and liquidity stress testing, collateral management, the Islamic prohibitions of riba, gharar and maysir, Sharia governance and Sharia supervisory board practice, Islamic contracts (murabaha, mudarabah, musharakah, ijarah, salam), sukuk structures, Islamic money market instruments, and profit distribution and rate of return risk.



Q5 How is the "Comprehensive Treasury & Investment Strategies: Markets, ALM & Islamic Finance" course applied in real-world practice?

Participants apply it to real work such as building a treasury investment portfolio under policy constraints, running an ALM gap and NII sensitivity report, preparing a liquidity stress test and buffer plan, structuring a sukuk comparison for a funding decision, and presenting a treasury strategy to an asset-liability committee. The same methods support contingency funding planning and Sharia compliance reviews.