



Bank Treasury Operations Course: Deal Confirmations, Settlement and Nostro Reconciliation

22 – 26 March 2027

Amsterdam - Zuidas business district hotel



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Introduction:

Bank treasury operations covering deal confirmations, settlement and nostro reconciliation is a 5-day course for treasury back office, middle office, reconciliation and finance control staff, ending with a Treasury Operations Control Plan for a case bank. Banks lose money and reputation when dealing room deals are booked late, confirmations stay unmatched, settlement instructions are altered without call-back, nostro breaks age unseen and front-office P&L drifts from the ledger. Nominees already process or check treasury deals after execution and work through case studies built on deal blotters, confirmation logs and nostro statements. CoreConcept Training Center delivers this bank treasury operations course.

Course Objectives:

- Map the deal lifecycle of money market, FX and derivative transactions from dealing room execution to accounting entry and locate each control point
- Validate captured deals in the treasury system and match MT3xx confirmations, chasing and escalating unmatched or disputed ones
- Maintain standing settlement instructions with call-back verification and release settlements within currency cut-offs using netting and payment-versus-payment where available
- Reconcile nostro accounts against MT940 and MT950 statements, age and investigate breaks and route write-offs for approval
- Reconcile front-office P&L and positions with the finance ledger and monitor counterparty and dealer limits, off-market rates and amendment patterns
- Prepare a Treasury Operations Control Plan that sets segregation of duties, rogue-trading red flags and exception reporting for a bank treasury

Target Audience:

- Treasury back office staff responsible for deal confirmation, settlement release and settlement instruction maintenance
 - Treasury middle office staff responsible for limit monitoring, rate checks and daily P&L validation
 - Reconciliation staff responsible for nostro accounts, suspense items and break investigation
 - Finance control staff responsible for reconciling treasury positions and results to the general ledger
 - Operational risk and internal control staff responsible for testing dealing room and treasury processing controls
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Course Outline:

Day 1: Treasury Operating Model, Dealing Room Flows and Control Baseline

- Front, Middle and Back Office Roles in Bank Treasury
- Money Market, FX and Derivative Deal Types Processed Daily
- Deal Lifecycle Map From Execution to Accounting Entry
- Settlement Risk Between Trade Date and Value Date
- Current-State Control Baseline Using Deal and Exception Logs

Day 2: Confirmation Messages, Settlement Instructions and Market Principles

- MT300, MT320 and MT305 Confirmation Message Field Structure
- MT360 and MT361 Swap Confirmation Matching Fields Reviewed
- Standing Settlement Instruction Database and Call-Back Verification
- FX Global Code Principles for Confirmation and Settlement
- Payment-Versus-Payment and Settlement Netting Arrangements Compared

Day 3: Deal Capture, Confirmation Matching and Nostro Reconciliation Practice

- Treasury System Deal Capture and Validation Checks
- Unmatched and Disputed Confirmation Chasing and Escalation Workflow
- Settlement Cut-Off Calendar and MT202 Bank Transfer Release
- MT940 and MT950 Statement Matching for Nostro Reconciliation
- Nostro Break Ageing, Investigation and Write-Off Approval Matrix

Day 4: P&L Reconciliation, Limits Monitoring and Rogue-Trading Controls

- Front-to-Finance P&L and Position Reconciliation Procedure
- Independent Price Verification and Off-Market Rate Checks
- Counterparty and Dealer Limit Excess Reporting and Escalation
- Cancel-and-Amend, Late Booking and Mismarking Red Flags
- Segregation of Duties Matrix and Mandatory Block Leave

Day 5: Case Study Work on the Treasury Operations Control Plan

- Case Bank Deal Blotter, Confirmation Log and Nostro Statements
 - Case Confirmation and Settlement Exception Cause Review
 - Case Nostro and P&L Break Clearance Priority Ranking
 - Case Limit Breach and Rogue-Trading Red Flag Assessment
 - Treasury Operations Control Plan Completion and Peer Challenge
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Skills You Will Gain:

- Treasury Deal Validation
- Confirmation Matching
- Settlement Instruction Control
- Nostro Break Investigation
- P&L and Position Reconciliation
- Limit Excess Monitoring
- Unauthorised Trading Detection
- Treasury Control Design

Why Attend This Course:

- Deliver a Treasury Operations Control Plan to the head of treasury operations, the chief financial officer's control team or the operational risk function for approval
- Decide whether a deal can settle, a confirmation can be closed or a nostro break can be written off using defined evidence and approval levels
- Avoid payments to altered settlement instructions, overdrawn nostros, unexplained P&L gaps and undetected unauthorised positions
- Equip dealing room support and finance colleagues with the confirmation chase log, break ageing sheet and red flag checklist built during the course

Conclusion:

Back at work, the participant presents the Treasury Operations Control Plan to the head of treasury operations, the finance controller and the operational risk function. Management uses it to fix who confirms, settles and reconciles each deal type, set approval levels for break write-offs and limit excesses, and agree which amendment and late booking patterns trigger review. After the first month-end close under the plan, the unit should compare unmatched confirmations, aged nostro breaks, P&L differences and limit excesses with the baseline and tighten the controls that failed.

Frequently Asked Questions FAQ:

What should participants know before a bank treasury operations course on confirmations, settlement and nostro reconciliation?

Participants should already process, check or account for treasury deals and be able to read a deal ticket and a bank statement. Bringing anonymised confirmation logs, nostro statements or limit reports from their own unit helps during the case study day.

How does a bank treasury operations course differ from a foreign exchange pricing or securities settlement course?

This course centres on what happens after a dealing room deal is struck: capture, confirmation, settlement, nostro reconciliation, P&L checks, limits and unauthorised trading controls. Pricing courses value instruments and hedges, while securities settlement courses follow exchange-traded trades through clearing and custody.

Why do bank treasury operations teams verify settlement instruction changes by call-back?

A changed standing settlement instruction can redirect a large payment to a fraudster or a wrong account. Calling the counterparty back on a number already on file confirms the change before any payment uses it.

What do participants take back from a bank treasury operations course?

Participants take back a Treasury Operations Control Plan for a case bank, with a control baseline, a confirmation and settlement exception review, a nostro and P&L break priority ranking and a rogue-trading red flag assessment they can adapt to their own treasury.
