ACI Dealing Certificate Training Course for Treasury Professionals

10 – 14 May 2027
Barcelona - Eixample district four-star



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Introduction:

The ACI Dealing Certificate Training Course is a one-week course for treasury dealers, foreign exchange execution specialists, money market operators, and treasury risk controllers, culminating in a verified Treasury Execution and Risk Control Dossier. Uncoordinated pricing mechanics, inadequate confirmation matching, and miscalculated derivative exposures expose dealing desks to severe settlement failures and regulatory limit breaches. Nominees already capture basic interbank transactions, calculate standard interest accruals, and monitor daily liquidity positions, with learning conducted through realistic trading room simulation. CoreConcept Training Center delivers this ACI Dealing Certificate Training Course to establish standardised market execution and strict ethical compliance across treasury operations.

Course Objectives:

- Execute spot foreign exchange, outright forward, and foreign exchange swap pricing calculations using prevailing market conventions and day count rules
- Calculate money market cash flows, broken dates, and linear interpolations across simple and compound interest deposit structures
- Structure forward rate agreements, overnight indexed swaps, and interest rate swaps to hedge institutional interest rate exposures
- Apply the FX Global Code principles across trade execution, pre-hedging, order handling, and confidential information governance
- Measure dealing room market risk exposures using basis point value, duration, and mark-to-market valuation methodologies
- Audit trade capture and confirmation matching workflows to prevent straight-through processing failures and settlement discrepancies

Target Audience:

- Junior treasury dealers responsible for executing foreign exchange spot and forward transactions within prescribed desk limits
- Money market operations specialists responsible for managing cash liquidity, deposit placements, and interbank funding transactions
- Treasury middle office analysts responsible for trade confirmation matching, mark-to-market revaluations, and rate fixings
- Market risk control officers responsible for monitoring dealer limits, basis point sensitivity, and value-at-risk exposures
- Treasury compliance officers responsible for enforcing ethical conduct standards and market abuse surveillance under industry codes

Course Outline:

Day 1: Financial Markets Environment, Market Architecture, and Ethical Conduct

- ACI FMA Syllabus Framework Establishing Modern Treasury Desk Structure
- FX Global Code Principles Governing Trade Execution and Confidentiality
- Straight-Through Processing Systems Managing Interbank Trade Capture Protocols
- Basel III Liquidity Frameworks Governing Net Stable Funding Ratios
- Confirmation Matching Rules Preventing Dealing Room Settlement Failures

Day 2: Foreign Exchange Mechanics, Pricing Principles, and Currency Swaps

- Foreign Exchange Spot Pricing Conventions Calculating Bid-Offer Quotations
- Outright Forward Formulae Deriving Swap Points and Broken Dates
- Foreign Exchange Swap Structures Reconciling Covered Interest Parity
- Non-Deliverable Forward Contracts Managing Inconvertible Currency Cash Settlements
- Currency Option Payoff Profiles Evaluating Call and Put Structures

Day 3: Money Market Cash Instruments, Day Counts, and Interest Rate Arithmetic

- Actual 360 and Actual 365 Conventions Calculating Money Market Interest
- Modified Following Business Day Rules Setting Dealing Date Adjustments
- Linear Interpolation Techniques Pricing Odd-Maturity Interbank Deposits
- Treasury Bill Yield Formulae Computing Discount and Investment Rates
- Repurchase Agreement Mechanics Computing Initial and Variation Haircuts

Day 4: Fixed Income, Currency, and Commodity Derivatives and Risk Limit Controls

- Forward Rate Agreements Calculating Notional Principal Settlement Amounts
- Overnight Indexed Swap Valuation Tracking Compounded Interbank Benchmark Indices
- Interest Rate Swap Contracts Executing Fixed-For-Floating Cash Flow Exchanges
- Bond Mathematics Mechanics Calculating Duration and Basis Point Value
- Mark-to-Market Valuation Methodologies Measuring Dealing Book Replacement Values

Day 5: Dealing Room Simulation, Trade Execution, and Dossier Finalisation

- Simulated Interbank Dealing Platform Executing Live Spot Currency Quotations
- Simulation-Based Forward Swap Structuring Resolving Broken-Period Pricing Requests
- Simulated Derivative Trade Capture Validating Straight-Through Processing Reconciliations
- Simulated Desk Risk Audit Assessing Duration and Limit Adherence
- Treasury Execution and Risk Control Dossier Completing Dealing Verification

Skills You Will Gain:

- Foreign Exchange Spot and Forward Pricing
- Money Market Day Count Calculation
- FX Global Code Compliance Enforcement
- Interest Rate Swap Cash Flow Structuring
- Dealing Room Trade Capture Reconciling
- Fixed Income Duration and PVBP Measurement
- Repurchase Agreement Margin Valuation

Why Attend This Course:

- Submit a verified Treasury Execution and Risk Control Dossier to the head of treasury to confirm operational readiness and execution competence.
- Decide accurate bid-ask quotations and hedging ratios across volatile spot foreign exchange and short-term interest rate markets.
- Eliminate costly mispriced forward points, broken-date settlement errors, and regulatory conduct breaches across dealing room operations.
- Disseminate standardised trade capture protocols, linear interpolation methods, and FX Global Code ethical best practices to junior desk staff.

Conclusion:

Following this course, the organisation integrates the Treasury Execution and Risk Control Dossier into formal desk governance to benchmark dealing execution and verify operational readiness. Heads of treasury, middle office controllers, and compliance managers review this deliverable to approve dealer execution mandates, validate hedging workflows, and sanction access to live trading systems. Within thirty days of deployment, the treasury committee should review post-trade reconciliation logs, limit breach reports, and confirmation matching rates to ensure execution standards and risk controls perform strictly within institutional risk parameters.

Frequently Asked Questions FAQ:

Which roles should an organisation nominate for the ACI Dealing Certificate Training Course?

Junior treasury dealers, money market execution personnel, middle office confirmation specialists, and risk analysts should attend. Nominees manage daily liquidity flows, execute FX spot or swap quotes, capture interbank trades, or audit transaction records across institutional dealing desks.

What should nominees already do at work before attending the ACI Dealing Certificate Training Course?

Nominees should already record dealing room transactions, calculate basic deposit accruals, and interpret standard bank account statements. Basic familiarity with interbank quotation screens and spreadsheet financial formulas ensures participants can immediately complete fast-paced pricing scenarios.

What does the organisation receive when the participant returns from the ACI Dealing Certificate Training Course?

The organisation receives a Treasury Execution and Risk Control Dossier. This portfolio contains audited pricing models, forward point interpolation tables, FX Global Code conduct checklists, and simulated trade execution audit logs ready for supervisory review.

Which standards and frameworks does the ACI Dealing Certificate Training Course follow?

The course aligns with the ACI Financial Markets Association syllabus 002-101 and the FX Global Code. It incorporates international financial markets conventions, Basel III liquidity monitoring principles, and standard market arithmetic for fixed income and currency markets.