MAWA EVENTS

Address: No. 857, Block A2. Leisure Commerce Square - No 9., 46150 Petaling Jaya, Selangor, Malaysia

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FUNDS TRANSFER PRICING (FTP)

"Enhance Balance Sheet Management with Accurate Internal Pricing of Funds"

Schedule

Date	Venue	Fees (Face-to-Face)
04 – 05 Aug 2026	Doha, Qatar	USD 1995 per delegate
21 – 22 Oct 2026	Doha, Qatar	USD 1995 per delegate

► **Available delivery methods:** Face-to-Face & Online Training

Introduction

Funds Transfer Pricing (FTP) is a core mechanism in modern financial institutions for assessing the cost and profitability of funding across business lines. It enables better pricing, performance measurement, and risk-adjusted return analysis by assigning an internal price to funds based on interest rate and liquidity risks.

This technical, yet highly practical course provides participants with the knowledge and tools to design, implement, and refine an effective FTP framework. Emphasis is placed on aligning FTP with ALM strategy, regulatory expectations, risk management, and business unit incentives.

Objectives

By the end of this course, participants will be able to:

- Understand the conceptual foundations and objectives of FTP
- Design and implement transfer pricing systems for loans and deposits
- Apply FTP to support performance measurement and pricing decisions
- Integrate FTP with interest rate risk, liquidity management, and balance sheet strategy
- Align FTP practices with regulatory and internal reporting requirements

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Why Attend

- Learn how FTP drives profitability transparency across banking products and business units
- Apply FTP methodologies to simulate pricing and risk-sharing in a bank’s balance sheet
- Support accurate product pricing and performance measurement
- Understand key regulatory expectations under Basel III and IFRS
- Gain tools to influence behavior and incentivize optimal risk-return decisions

Target Audience

This program is designed for:

- Treasury, finance, and ALM professionals
- Risk and performance management officers
- Product managers and pricing analysts
- Regulatory reporting and internal audit teams
- Financial controllers and banking strategists

Individual Benefits

Key competencies that will be developed include:

- FTP design models (matched maturity, pool rate, multiple curve)
- Product-level and business unit pricing analytics
- Integration of FTP with IRRBB and liquidity risk frameworks
- Internal performance measurement using FTP
- Regulatory and accounting treatment of FTP flows

Organizational Benefits

Upon completing the training course, participants will demonstrate:

- Improved balance sheet management and internal cost allocation
- Enhanced ability to evaluate product and business unit profitability
- Alignment of pricing with risk, liquidity, and funding strategies
- Better compliance with regulatory and audit expectations
- Stronger decision support for capital planning and strategic growth

Instructional Methodology

The course follows a blended learning approach combining theory with practice:

- Strategy Briefings – Core concepts of FTP and its role in ALM
- Case Studies – Real bank applications and global implementation models
- Workshops – FTP rate curve construction, scenario modeling, and variance analysis
- Peer Exchange – Sharing institution-specific challenges and practices
- Tools – FTP calculation templates, segment-level reporting models, and liquidity adjustment sheets

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Course Outline

DETAILED 2-DAY COURSE OUTLINE

Training Hours: 7:30 AM – 3:30 PM **Daily Format:** 3–4 Learning Modules | Coffee breaks: 09:30 & 11:15 | Lunch Buffet: 01:00 – 02:00

Day 1: Foundations of FTP and Design Models

- Module 1: FTP Objectives and Strategic Role (07:30 – 09:30) • Why banks implement FTP: pricing, performance, and risk management • Regulatory and strategic alignment
- Module 2: FTP Methodologies and Rate Curves (09:45 – 11:15) • Matched maturity vs. pooled rates vs. hybrid models • Building transfer pricing curves using market benchmarks
- Module 3: FTP Across Products and Business Lines (11:30 – 01:00) • Assigning FTP to loans, deposits, and off-balance-sheet items • Variance analysis and behavior-adjusted pricing
- Module 4: Workshop – FTP Curve Construction (02:00 – 03:30) • Simulate an FTP curve using given funding scenarios

Day 2: Risk Integration, Reporting & Optimization

- Module 1: FTP and Interest Rate Risk in the Banking Book (IRRBB) (07:30 – 09:30) • Aligning FTP with duration gaps, NII sensitivity, and economic value • Regulatory considerations and stress testing
- Module 2: Liquidity and Cost of Funds Management (09:45 – 11:15) • Incorporating liquidity premiums and behavioral assumptions • FTP adjustments for term structure and market conditions
- Module 3: Internal Reporting and Incentive Alignment (11:30 – 01:00) • Using FTP for segment-level performance dashboards • Aligning FTP metrics with business unit goals
- Module 4: Final Workshop – FTP Case Simulation (02:00 – 03:30) • End-to-end case study simulating FTP deployment across a balance sheet

Certification

Participants will receive a Certificate of Completion in Funds Transfer Pricing (FTP), validating their expertise in designing, implementing, and optimizing FTP systems to support internal performance, risk management, and strategic funding decisions within financial institutions.

Why Choose MAWA Events

- **Global Expertise:** More than 17 years of experience in professional training and consulting.
- **Industry-Leading Faculty:** Courses delivered by seasoned professionals with hands-on experience.
- **Practical Insights:** Learn to turn theory into actionable strategies for real-world business impact.
- **Client-Focused Solutions:** Customized programs designed to achieve your organisation’s unique goals.

In-House / Customized Training Interested in running this course for your team? Please contact us:	TEL: **+601116373203**	EMAIL: **info@mawaevents.net**

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