MERCURY

Treasury Back Office Settlement and Confirmations Course

16 – 20 August 2027
Barcelona (Spain)



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Treasury Back Office Settlement and Confirmations Course

Ref: 16171_1009285 **Date:** 16 – 20 August 2027 **Location:** Barcelona (Spain) **Fees:** 5600 Euro

Treasury Back Office Settlement and Confirmations Course is a 1-week advanced course for bank operations staff who confirm, settle and reconcile treasury deals and the trade payments that pass through the same desks. It covers foreign exchange, money market and derivatives settlement, nostro control and correspondent flows, and you take back a Treasury Settlement Control Pack for your own desk. Mercury Training Center delivers this treasury back office course.

About This Course

A single unmatched confirmation or a wrong settlement instruction can leave a bank overdrawn on a nostro account or paying the wrong counterparty. This course answers that risk. You should already process payments or deals in operations. You practice on deal tickets, confirmations, statements and break lists, resolving each case step by step.

Who It Is For

- Treasury operations officers who confirm and settle foreign exchange, money market and derivatives deals.
- Reconciliation teams who clear nostro and suspense account breaks every day.
- Trade services staff who settle letters of credit, collections and guarantees through correspondent banks.
- Middle office and control staff who check limits, collateral and margin calls.
- Operations supervisors who set controls, KPIs and escalation for settlement desks.

This course is not for newcomers to banking who need an overview of retail and corporate operations; a general bank operations course suits them better. It also does not suit dealers who price and trade instruments; a treasury dealing and markets course fits them better.

Competencies You Will Build

- Confirmation Matching: you match counterparty confirmations to deal records and chase every mismatch the same day.
- Settlement Instruction Control: you validate standing instructions and stop payments to unverified accounts.
- Nostro Reconciliation: you clear breaks, age the open items and escalate those past tolerance.
- Collateral and Margin Handling: you calculate margin calls and agree disputes with counterparties.
- Cross-Border Compliance Checks: you screen treasury and trade payments for sanctions, AML and KYC flags.
- Desk Performance Management: you track settlement KPIs and propose automation where errors repeat.

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What You Will Be Able to Do

By the end of the course you will be able to:

- Given a day's foreign exchange deal tickets, produce matched SWIFT MT300 confirmations and list the exceptions.
- Using a settlement calendar and cut-off times, plan the day's payments and spot settlement risk early.
- From a nostro statement and the ledger, reconcile the account and classify each open item by cause.
- Given a derivatives portfolio under an ISDA Master Agreement, calculate the margin call and draft the notice.
- Using a trade payment file, check documentation status and correspondent instructions before release.
- From a month of error logs, rank the root causes and propose controls or RPA steps for the desk.

Course Content

Day 1: Treasury Operations Structure and Deal Flow

- Front, Middle and Back Office Split for a Treasury Desk
- Deal Capture to Settlement Lifecycle for Foreign Exchange and Money Market Deals
- Treasury System Integration with the Core Banking Ledger
- RTGS, Net Settlement and CLS Compared for Value-Date Payments
- Standing Settlement Instructions and Their Verification

Day 2: Confirmations, Derivatives and Collateral

- SWIFT MT300 and MT320 Confirmation Matching Routines
- Derivatives and Structured Product Settlement Events
- ISDA Master Agreement and Credit Support Annex Basics for Operations
- Collateral Valuation, Margin Calls and Dispute Handling
- Corporate Actions and Securities Transaction Processing

Day 3: Reconciliation and Payment Control

- Nostro and Vostro Reconciliation with Automated Matching Rules
- Suspense Account Aging and Break Investigation
- Inward and Outward Remittance Processing and Repair
- Correspondent Bank Relationships and Cut-Off Management
- Cash Position Monitoring and Ledger Reconciliation Reports

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Day 4: Trade Payments, Risk and Compliance

- Letters of Credit, Collections and Guarantees Settlement Flow
- Foreign Exchange Conversion and Reporting on Trade Payments
- AML, KYC and Sanctions Screening for Cross-Border Transactions
- Operational Risk Register, Fraud Controls and Audit Trails
- Escalation Procedures for Suspicious or Failed Payments

Day 5: Settlement Desk Practice and Improvement

- Exercise: Clearing a Day 3 Nostro Break List Before Cut-Off
- Exercise: Resolving a Day 2 Margin Call Dispute
- Exercise: Releasing a Day 4 Trade Payment After Compliance Checks
- Settlement KPIs, Lean Six Sigma and RPA Options for Repeated Errors, with Continuity Plans
- Completing Your Treasury Settlement Control Pack

Case Studies and Exercises

The items below are suggested activities.

- Case study: a commercial bank misses a currency cut-off on a large FX swap; you trace the failure and redesign the payment schedule.
- Case study: an investment bank faces a disputed margin call on interest rate swaps; you rebuild the calculation and agree a resolution path.
- Exercise: an exporter's letter of credit payment arrives with wrong correspondent details; you repair and release it.
- Exercise: an Islamic bank's nostro shows aged unmatched items; you classify them and set escalation dates.

What You Take Back

The Treasury Settlement Control Pack is the set of checklists and logs you complete during the course for your own desk. In your first month back you compare it with current procedures, close the gaps it shows, and use its KPI sheet to report settlement performance to your supervisor.

- Confirmation and instruction checklists.
- Nostro reconciliation and break aging log.
- Margin call and escalation templates.
- Settlement KPI sheet and improvement list.

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Quick Answers FAQ

What should you know before a treasury back office settlement course?

You should already process payments, deals or reconciliations in bank operations and be familiar with SWIFT messages. Dealing or pricing knowledge is not required; instruments are explained from the settlement side.

How does treasury back office settlement training differ from a general bank operations course?

A general course covers the whole bank, from onboarding to retail payments. This one stays on the treasury desk: confirmations, settlement, nostro control, collateral and the trade payments that share its correspondent accounts.

Why do treasury settlement breaks keep repeating in the back office?

They usually repeat because standing instructions are out of date, confirmations are matched late or manual repairs are not traced to their cause. Logging every break by root cause shows where controls or automation will stop it.

What do you take back from treasury back office settlement and confirmations training?

You take back a Treasury Settlement Control Pack for your own desk, with confirmation checklists, a reconciliation log, margin call templates and a KPI sheet.

For Your Manager

After the course, the team member can match confirmations, control settlement instructions, reconcile nostro accounts and handle margin calls with fewer manual repairs. They return with a Treasury Settlement Control Pack for the desk, first used to close gaps in current procedures and to report settlement performance to operations management each month.