MAWA EVENTS

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

Phone: +601116373203 | **Email:** info@mawaevents.net

ADVANCED BALANCE SHEET MANAGEMENT TECHNIQUES

"Enhancing Financial Resilience through Strategic Balance Sheet Optimization"

Schedule

Venue (InHouse)	Fees
At Your Organization Premises	Ask For The Quotation

► **Available delivery methods:** In-House Training

Introduction

In the face of economic uncertainty, interest rate volatility, and regulatory pressures, effective balance sheet management has become a cornerstone of financial stability and profitability for financial institutions and corporates alike. This course provides an advanced and practical framework for optimizing the structure and risk profile of balance sheets.

Participants will explore strategic asset-liability management (ALM), interest rate risk, liquidity risk, capital management, and balance sheet optimization techniques. This program bridges theory and best practices using real-world scenarios, regulatory perspectives, and strategic tools to equip professionals with skills that directly support sustainable financial performance.

Objectives

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

- Analyze and interpret key balance sheet components and their interactions
- Implement effective asset-liability management frameworks
- Measure and manage interest rate, liquidity, and funding risks
- Apply advanced techniques to optimize balance sheet structure and capital efficiency
- Integrate risk-adjusted performance metrics into strategic decision-making

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Why Attend

- Master advanced ALM strategies for risk and performance management
- Improve capital allocation and liquidity planning across the organization
- Align balance sheet structure with regulatory requirements and strategic goals
- Benchmark performance using industry tools and stress testing models
- Gain insights from practical case studies and financial institution experiences

Target Audience

This program is designed for:

- Treasury professionals and ALM specialists
- CFOs and senior finance executives
- Risk management officers
- Bank supervisors and regulators
- Strategic planning and financial control professionals

Individual Benefits

Key competencies that will be developed include:

- Advanced financial analysis and interpretation
- Strategic ALM and risk integration
- Regulatory knowledge and compliance skills
- Capital and liquidity management expertise
- Real-world application of balance sheet optimization tools

Organizational Benefits

Upon completing the training course, participants will demonstrate:

- Improved financial resilience through structured balance sheet policies
- Better risk-return alignment across portfolios and products
- More effective decision-making in treasury and finance departments
- Enhanced regulatory compliance and reporting capability
- Long-term value creation through balance sheet efficiency

Instructional Methodology

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

- Strategy Briefings – Deep dive into ALM strategies, risk frameworks, and optimization techniques
- Case Studies – Real-world examples from banks and financial institutions
- Workshops – Hands-on exercises for risk modeling, simulation, and ratio analysis
- Peer Exchange – Group discussions on financial challenges and solutions
- Tools – Templates and models for risk assessment, stress testing, and balance sheet planning

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Course Outline

DETAILED 5-DAY COURSE OUTLINE (Customizable)

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 Balance Sheet Management

- Module 1: Core Elements of the Balance Sheet (07:30 – 09:30)
- Key financial statements and their interlinkages
- Classification of assets, liabilities, and equity
- Key performance and risk indicators
- Module 2: Asset-Liability Management Principles (09:45 – 11:15)
- ALM objectives, structures, and policy frameworks
- Interest rate gap analysis and earnings-at-risk
- Liquidity and funding strategy basics
- Module 3: Regulatory and Market Drivers (11:30 – 01:00)
- Basel III/IV implications for balance sheet structure
- ICAAP, ILAAP, and capital adequacy
- External market forces and yield curve dynamics

Day 2: Interest Rate Risk and Liquidity Management

- Module 1: Managing Interest Rate Risk (07:30 – 09:30)
- Duration and convexity analysis
- Repricing gaps and scenario modeling
- Value-at-Risk for interest rate risk
- Module 2: Liquidity Risk and Contingency Planning (09:45 – 11:15)
- High-quality liquid assets (HQLA) and NSFR
- Liquidity stress testing and planning
- Contingency funding plans and buffers
- Module 3: Behavioral Models and Balance Sheet Assumptions (11:30 – 01:00)
- Behavioral assumptions for non-maturing deposits
- Prepayment modeling and customer behavior
- ALM model validation best practices

Day 3: Capital, Funding, and Risk-Adjusted Performance

- Module 1: Strategic Capital Planning (07:30 – 09:30)
- Capital structure optimization
- Economic capital vs. regulatory capital
- Dividend policy and retained earnings strategy
- Module 2: Funding Strategies and Cost of Funds (09:45 – 11:15)
- Internal transfer pricing
- Wholesale vs. retail funding approaches
- Funding curve design
- Module 3: Risk-Adjusted Performance Measurement (11:30 – 01:00)
- RAROC, EVA, and risk-return trade-offs
- Strategic profitability analysis
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Alignment of KPIs with risk appetite

Day 4: Balance Sheet Optimization and Digital ALM

- Module 1: Balance Sheet Optimization Techniques (07:30 – 09:30)
- Asset mix and liability structure modeling
- Capital efficiency improvements
- Use of derivatives for risk mitigation
- Module 2: Integrating Digital Tools and Data Analytics (09:45 – 11:15)
- ALM technology platforms
- Real-time dashboards and simulations
- Machine learning in forecasting and stress testing
- Module 3: Internal Reporting and Governance (11:30 – 01:00)
- Treasury reporting frameworks
- Internal governance and oversight of ALM
- Reporting to board and executive committees

Day 5: Stress Testing and Strategic Planning

- Module 1: Integrated Stress Testing (07:30 – 09:30)
- Multi-factor stress testing frameworks
- Reverse stress testing for extreme events
- Impact on liquidity and capital ratios
- Module 2: Strategic Balance Sheet Planning (09:45 – 11:15)
- Scenario analysis for future business growth
- Planning under economic and regulatory constraints
- Alignment with corporate strategy
- Module 3: Review and Action Planning (11:30 – 01:00)
- Key learnings recap
- Action plans for participant institutions
- Final Q&A and course closure

Certification

Participants will receive a **Certificate of Completion in Advanced Balance Sheet Management Techniques**, validating their mastery of balance sheet strategy, ALM, and risk-adjusted performance tools essential to financial decision-making.

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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