MAWA EVENTS

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

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

PRACTICAL BANK ASSET & LIABILITY MANAGEMENT

"Strengthen Your Balance Sheet with Dynamic ALM Strategies for Risk-Responsive Banking"

Schedule

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

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

Introduction

This 5-day intensive course is designed to equip banking professionals with the practical skills and strategic understanding necessary to manage bank balance sheets effectively through Asset and Liability Management (ALM). Participants will explore the interplay between liquidity, interest rate risk, funding strategies, and capital adequacy within the ALM framework.

With evolving regulatory environments, tightening margins, and market volatility, effective ALM is a critical success factor. This training emphasizes hands-on approaches to measuring, managing, and optimizing interest rate risk (IRR), liquidity coverage (LCR/NSFR), and behavioral modeling of assets and liabilities.

Objectives

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

- Understand the strategic role of ALM in financial institutions
- Analyze and manage interest rate and liquidity risk in balance sheets
- Apply gap, duration, and earnings-at-risk models
- Integrate FTP (Funds Transfer Pricing) into ALM frameworks
- Optimize capital usage and ensure regulatory compliance

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Why Attend

- Learn how to balance growth, profitability, and risk using ALM tools
- Gain practical experience in building IRR and liquidity risk models
- Stay updated with Basel III/IV ALM requirements (NSFR, LCR, IRRBB)
- Understand the connection between ALM, treasury, and profitability
- Enhance decision-making for deposits, lending, funding, and capital allocation

Target Audience

Ideal for professionals in:

- Treasury and Balance Sheet Management
- Risk Management (Market, Liquidity, IRRBB)
- ALCO Members and Analysts
- Corporate Banking and Lending Units
- Finance & Strategy Teams
- Central Bank Regulators & Supervisors

Individual Benefits

- Mastery of ALM techniques used by top-tier banks
- Ability to interpret ALCO reports and risk dashboards
- Increased fluency in managing liquidity stress and repricing gaps
- Improved coordination between risk, treasury, and finance teams

Organizational Benefits

- Stronger ALM policies aligned with regulatory best practices
- Better control over funding costs and interest rate exposures
- More effective strategic planning and scenario forecasting
- Enhanced regulatory compliance and risk-adjusted returns

Instructional Methodology

- Expert-led technical briefings
- Excel-based ALM modeling exercises
- Real-world balance sheet case studies
- Peer benchmarking & ALCO simulation
- Interactive quizzes and review sessions

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Course Outline

DETAILED 5-DAY COURSE OUTLINE (Customizable) Training Hours: 07:30 AM – 03:30 PM Daily Format: 3–4 Modules | Coffee breaks: 09:30 & 11:15 | Lunch Buffet: 01:00 – 02:00

Day 1: ALM Foundations and Regulatory Overview

- Module 1 (07:30 – 09:30): The ALM Function – Purpose, Scope, and Governance
- Module 2 (09:45 – 11:15): Key Regulations – Basel III/IV, IRRBB, NSFR & LCR
- Module 3 (11:30 – 01:00): ALM Committee (ALCO) Roles and Reporting Practices

Day 2: Interest Rate Risk in the Banking Book (IRRBB)

- Module 4 (07:30 – 09:30): Measuring IRR – Gap Analysis, Repricing Schedules
- Module 5 (09:45 – 11:15): Duration, Convexity, and EVE Modeling
- Module 6 (11:30 – 01:00): Behavioral Adjustments for Non-Maturing Deposits

Day 3: Liquidity Risk Management

- Module 7 (07:30 – 09:30): Principles of Liquidity Risk – Market vs. Funding
- Module 8 (09:45 – 11:15): LCR and NSFR – Practical Calculation and Optimization
- Module 9 (11:30 – 01:00): Liquidity Stress Testing and Contingency Planning

Day 4: Funds Transfer Pricing (FTP) and Balance Sheet Optimization

- Module 10 (07:30 – 09:30): FTP Methodologies – Pool, Matched Maturity, and Dynamic FTP
- Module 11 (09:45 – 11:15): Linking FTP to Profitability and Risk Management
- Module 12 (11:30 – 01:00): Strategic Balance Sheet Optimization and Capital Planning

Day 5: ALM Simulation, Scenarios, and Future Trends

- Module 13 (07:30 – 09:30): ALCO Simulation: Decision-Making Under Stress
- Module 14 (09:45 – 11:15): ALM Dashboard Building and Reporting Best Practices
- Module 15 (11:30 – 01:00): Trends in Digital ALM, Behavioral Modeling, and Wrap-Up

Certification

Participants will receive a Certificate of Completion in Practical Bank Asset & Liability Management, demonstrating their competency in managing balance sheet risks and opportunities through industry-aligned ALM practices.

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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