

STRATEGIC ALM AND PLANNING FOR FINANCIAL STABILITY

"Aligning Balance Sheet Strategy with Long-Term Institutional Resilience"

Schedule

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

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

Introduction

Asset and Liability Management (ALM) is a cornerstone of sound financial governance and risk management. As financial institutions face complex risks and regulatory expectations, strategic ALM plays a vital role in ensuring both profitability and stability. This course explores how senior professionals can leverage ALM frameworks to support balance sheet optimization, capital planning, and long-term financial resilience.

Through this 5-day intensive workshop, participants will gain practical insights into liquidity management, interest rate risk, funding strategy, capital allocation, and regulatory compliance. The course also covers the role of ALM in stress scenarios and provides planning tools to support strategic decisions.

Objectives

Participants will be able to:

- Understand the role and scope of strategic ALM in financial institutions
- Align ALM decisions with business models, regulatory expectations, and risk appetite
- Manage liquidity and funding under normal and stressed conditions
- Use interest rate and duration metrics to guide investment and funding decisions
- Integrate capital planning, forecasting, and stress testing within ALM frameworks
- Improve coordination between treasury, finance, and risk functions

Why Attend

- Learn how to translate regulatory liquidity and capital metrics into practical policies
- Strengthen your institution's ALM governance and strategic planning capacity
- Gain tools to monitor financial risks, optimize balance sheet composition, and ensure long-term viability
- Stay updated with Basel III/IV, ICAAP/ILAAP, and IFRS/IRRBB implications for ALM
- Participate in live simulations and strategic decision-making scenarios

Target Audience

- ALM, Treasury, and Risk Management Professionals
- CFOs and Finance Controllers
- Bank Regulators and Supervisors
- Internal Auditors and Compliance Officers
- Strategy, Capital Planning, and ICAAP Teams
- Board Members and Senior Executives involved in financial strategy

Individual Benefits

- Acquire advanced ALM tools and decision frameworks
- Improve ability to interpret financial metrics under different scenarios
- Gain confidence in preparing for regulatory reviews and capital planning discussions
- Strengthen interdepartmental understanding of ALM's strategic role

Organizational Benefits

- Align balance sheet strategy with risk appetite and growth targets
- Enhance preparedness for liquidity shocks, rate volatility, and capital shortfalls
- Improve governance over funding and investment decision-making
- Integrate financial planning and regulatory compliance across departments

Instructional Methodology

- Case-driven expert lectures
- Balance sheet simulations and ALM modeling
- Group discussions and real-world application
- Interactive tools for capital and liquidity stress testing
- Live scenario workshops and strategy exercises

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 Framework & Strategic Context

- Module 1 (07:30 – 09:30): Fundamentals of Strategic ALM & Financial Stability
- Module 2 (09:45 – 11:15): ALM Governance, Policies & Regulatory Expectations (Basel III/IV, ICAAP, ILAAP)
- Module 3 (11:30 – 01:00): Integrating Risk Appetite and Business Model into ALM Strategy

Day 2: Liquidity & Funding Risk Management

- Module 4 (07:30 – 09:30): Liquidity Coverage Ratio (LCR), Net Stable Funding Ratio (NSFR) & Gap Analysis
- Module 5 (09:45 – 11:15): Contingency Funding Planning & Stress Testing Liquidity
- Module 6 (11:30 – 01:00): Diversifying Funding Sources & Managing Maturity Mismatches

Day 3: Interest Rate Risk and Market Risk in ALM

- Module 7 (07:30 – 09:30): Interest Rate Risk in the Banking Book (IRRBB) & Duration Gap Management
- Module 8 (09:45 – 11:15): Market Value of Equity (MVE) vs. Earnings at Risk (EaR)
- Module 9 (11:30 – 01:00): Scenario-Based Rate Sensitivity Modeling and Limit Setting

Day 4: Capital Planning & Balance Sheet Optimization

- Module 10 (07:30 – 09:30): Strategic Capital Allocation & Risk-Adjusted Return on Capital (RAROC)
- Module 11 (09:45 – 11:15): Balance Sheet Forecasting, Budgeting, and Optimization
- Module 12 (11:30 – 01:00): Capital Adequacy, ICAAP Integration & Stress Testing Applications

Day 5: Simulation & Strategic Application

- Module 13 (07:30 – 09:30): ALM Strategy Simulation – Integrated Bank Balance Sheet Challenge
- Module 14 (09:45 – 11:15): Group Presentation: Designing a Strategic ALM Framework for Your Institution
- Module 15 (11:30 – 01:00): Review, Executive Action Plan, and Certificate Distribution

Certification

Participants will be awarded a Certificate of Completion titled: "Strategic ALM and Planning for Financial Stability" — evidencing advanced understanding and practical skills in asset-liability strategy and financial planning.

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In-House / Customized Training

Interested in running this course for your team?

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