

Advanced Asset and Liability Management: Strategic Mastery

2027 8 – 4
Amsterdam (Netherlands)

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Advanced Asset and Liability Management: Strategic Mastery

2022-2023 | **17-18** | **18-19** | **19-20** | **20-21** | **21-22** | **22-23** | **23-24** | **24-25** | **25-26** | **26-27** | **27-28** | **28-29** | **29-30** | **30-31** | **31-32** | **32-33** | **33-34** | **34-35** | **35-36** | **36-37** | **37-38** | **38-39** | **39-40** | **40-41** | **41-42** | **42-43** | **43-44** | **44-45** | **45-46** | **46-47** | **47-48** | **48-49** | **49-50** | **50-51** | **51-52** | **52-53** | **53-54** | **54-55** | **55-56** | **56-57** | **57-58** | **58-59** | **59-60** | **60-61** | **61-62** | **62-63** | **63-64** | **64-65** | **65-66** | **66-67** | **67-68** | **68-69** | **69-70** | **70-71** | **71-72** | **72-73** | **73-74** | **74-75** | **75-76** | **76-77** | **77-78** | **78-79** | **79-80** | **80-81** | **81-82** | **82-83** | **83-84** | **84-85** | **85-86** | **86-87** | **87-88** | **88-89** | **89-90** | **90-91** | **91-92** | **92-93** | **93-94** | **94-95** | **95-96** | **96-97** | **97-98** | **98-99** | **99-100** | **100-101** | **101-102** | **102-103** | **103-104** | **104-105** | **105-106** | **106-107** | **107-108** | **108-109** | **109-110** | **110-111** | **111-112** | **112-113** | **113-114** | **114-115** | **115-116** | **116-117** | **117-118** | **118-119** | **119-120** | **120-121** | **121-122** | **122-123** | **123-124** | **124-125** | **125-126** | **126-127** | **127-128** | **128-129** | **129-130** | **130-131** | **131-132** | **132-133** | **133-134** | **134-135** | **135-136** | **136-137** | **137-138** | **138-139** | **139-140** | **140-141** | **141-142** | **142-143** | **143-144** | **144-145** | **145-146** | **146-147** | **147-148** | **148-149** | **149-150** | **150-151** | **151-152** | **152-153** | **153-154** | **154-155** | **155-156** | **156-157** | **157-158** | **158-159** | **159-160** | **160-161** | **161-162** | **162-163** | **163-164** | **164-165** | **165-166** | **166-167** | **167-168** | **168-169** | **169-170** | **170-171** | **171-172** | **172-173** | **173-174** | **174-175** | **175-176** | **176-177** | **177-178** | **178-179** | **179-180** | **180-181** | **181-182** | **182-183** | **183-184** | **184-185** | **185-186** | **186-187** | **187-188** | **188-189** | **189-190** | **190-191** | **191-192** | **192-193** | **193-194** | **194-195** | **195-196** | **196-197** | **197-198** | **198-199** | **199-200** | **200-201** | **201-202** | **202-203** | **203-204** | **204-205** | **205-206** | **206-207** | **207-208** | **208-209** | **209-210** | **210-211** | **211-212** | **212-213** | **213-214** | **214-215** | **215-216** | **216-217** | **217-218** | **218-219** | **219-220** | **220-221** | **221-222** | **222-223** | **223-224** | **224-225** | **225-226** | **226-227** | **227-228** | **228-229** | **229-230** | **230-231** | **231-232** | **232-233** | **233-234** | **234-235** | **235-236** | **236-237** | **237-238** | **238-239** | **239-240** | **240-241** | **241-242** | **242-243** | **243-244** | **244-245** | **245-246** | **246-247** | **247-248** | **248-249** | **249-250** | **250-251** | **251-252** | **252-253** | **253-254** | **254-255** | **255-256** | **256-257** | **257-258** | **258-259** | **259-260** | **260-261** | **261-262** | **262-263** | **263-264** | **264-265** | **265-266** | **266-267** | **267-268** | **268-269** | **269-270** | **270-271** | **271-272** | **272-273** | **273-274** | **274-275** | **275-276** | **276-277** | **277-278** | **278-279** | **279-280** | **280-281** | **281-282** | **282-283** | **283-284** | **284-285** | **285-286** | **286-287** | **287-288** | **288-289** | **289-290** | **290-291** | **291-292** | **292-293** | **293-294** | **294-295** | **295-296** | **296-297** | **297-298** | **298-299** | **299-300** | **300-301** | **301-302** | **302-303** | **303-304** | **304-305** | **305-306** | **306-307** | **307-308** | **308-309** | **309-310** | **310-311** | **311-312** | **312-313** | **313-314** | **314-315** | **315-316** | **316-317** | **317-318** | **318-319** | **319-320** | **320-321** | **321-322** | **322-323** | **323-324** | **324-325** | **325-326** | **326-327** | **327-328** | **328-329** | **329-330** | **330-331** | **331-332** | **332-333** | **333-334** | **334-335** | **335-336** | **336-337** | **337-338** | **338-339** | **339-340** | **340-341** | **341-342** | **342-343** | **343-344** | **344-345** | **345-346** | **346-347** | **347-348** | **348-349** | **349-350** | **350-351** | **351-352** | **352-353** | **353-354** | **354-355** | **355-356** | **356-357** | **357-358** | **358-359** | **359-360** | **360-361** | **361-362** | **362-363** | **363-364** | **364-365** | **365-366** | **366-367** | **367-368** | **368-369** | **369-370** | **370-371** | **371-372** | **372-373** | **373-374** | **374-375** | **375-376** | **376-377** | **377-378** | **378-379** | **379-380** | **380-381** | **381-382** | **382-383** | **383-384** | **384-385** | **385-386** | **386-387** | **387-388** | **388-389** | **389-390** | **390-391** | **391-392** | **392-393** | **393-394** | **394-395** | **395-396** | **396-397** | **397-398** | **398-399** | **399-400** | **400-401** | **401-402** | **402-403** | **403-404** | **404-405** | **405-406** | **406-407** | **407-408** | **408-409** | **409-410** | **410-411** | **411-412** | **412-413** | **413-414** | **414-415** | **415-416** | **416-417** | **417-418** | **418-419** | **419-420** | **420-421** | **421-422** | **422-423** | **423-424** | **424-425** | **425-426** | **426-427** | **427-428** | **428-429** | **429-430** | **430-431** | **431-432** | **432-433** | **433-434** | **434-435** | **435-436** | **436-437** | **437-438** | **438-439** | **439-440** | **440-441** | **441-442** | **442-443** | **443-444** | **444-445** | **445-446** | **446-447** | **447-448** | **448-449** | **449-450** | **450-451** | **451-452** | **452-453** | **453-454** | **454-455** | **455-456** | **456-457** | **457-458** | **458-459** | **459-460** | **460-461** | **461-462** | **462-463** | **463-464** | **464-465** | **465-466** | **466-467** | **467-468** | **468-469** | **469-470** | **470-471** | **471-472** | **472-473** | **473-474** | **474-475** | **475-476** | **476-477** | **477-478** | **478-479** | **479-480** | **480-481** | **481-482** | **482-483** | **483-484** | **484-485** | **485-486** | **486-487** | **487-488** | **488-489** | **489-490** | **490-491** | **491-492** | **492-493** | **493-494** | **494-495** | **495-496** | **496-497** | **497-498** | **498-499** | **499-500** | **500-501** | **501-502** | **502-503** | **503-504** | **504-505** | **505-506** | **506-507** | **507-508** | **508-509** | **509-510** | **510-511** | **511-512** | **512-513** | **513-514** | **514-515** | **515-516** | **516-517** | **517-518** | **518-519** | **519-520** | **520-521** | **521-522** | **522-523** | **523-524** | **524-525** | **525-526** | **526-527** | **527-528** | **528-529** | **529-530** | **530-531** | **531-532** | **532-533** | **533-534** | **534-535** | **535-536** | **536-537** | **537-538** | **538-539** | **539-540** | **540-541** | **541-542** | **542-543** | **543-544** | **544-545** | **545-546** | **546-547** | **547-548** | **548-549** | **549-550** | **550-551** | **551-552** | **552-553** | **553-554** | **554-555** | **555-556** | **556-557** | **557-558** | **558-559** | **559-560** | **560-561** | **561-562** | **562-563** | **563-564** | **564-565** | **565-566** | **566-567** | **567-568** | **568-569** | **569-570** | **570-571** | **571-572** | **572-573** | **573-574** | **574-575** | **575-576** | **576-577** | **577-578** | **578-579** | **579-580** | **580-581** | **581-582** | **582-583** | **583-584** | **584-585** | **585-586** | **586-587** | **587-588** | **588-589** | **589-590** | **590-591** | **591-592** | **592-593** | **593-594** | **594-595** | **595-596** | **596-597** | **597-598** | **598-599** | **599-600** | **600-601** | **601-602** | **602-603** | **603-604** | **604-605** | **605-606** | **606-607** | **607-608** | **608-609** | **609-610** | **610-611** | **611-612** | **612-613** | **613-614** | **614-615** | **615-616** | **616-617** | **617-618** | **618-619** | **619-620** | **620-621** | **621-622** | **622-623** | **623-624** | **624-625** | **625-626** | **626-627** | **627-628** | **628-629** | **629-630** | **630-631** | **631-632** | **632-633** | **633-634** | **634-635** | **635-636** | **636-637** | **637-638** | **638-639** | **639-640** | **640-641** | **641-642** | **642-643** | **643-644** | **644-645** | **645-646** | **646-647** | **647-648** | **648-649** | **649-650** | **650-651** | **651-652** | **652-653** | **653-654** | **654-655** | **655-656** | **656-657** | **657-658** | **658-659** | **659-660** | **660-661** | **661-662** | **662-663** | **663-664** | **664-665** | **665-666** | **666-667** | **667-668** | **668-669** | **669-670** | **670-671** | **671-672** | **672-673** | **673-674** | **674-675** | **675-676** | **676-677** | **677-678** | **678-679** | **679-680** | **680-681** | **681-682** | **682-683** | **683-684** | **684-685** | **685-686** | **686-687** | **687-688** | **688-689** | **689-690** | **690-691** | **691-692** | **692-693** | **693-694** | **694-695** | **695-696** | **696-697** | **697-698** | **698-699** | **699-700** | **700-701** | **701-702** | **702-703** | **703-704** | **704-705** | **705-706** | **706-707** | **707-708** | **708-709** | **709-710** | **710-711** | **711-712** | **712-713** | **713-714** | **714-715** | **715-716** | **716-717** | **717-718** | **718-719** | **719-720** | **720-721** | **721-722** | **722-723** | **723-724** | **724-725** | **725-726** | **726-727** | **727-728** | **728-729** | **729-730** | **730-731** | **731-732** | **732-733** | **733-734** | **734-735** | **735-736** | **736-737** | **737-738** | **738-739** | **739-740** | **740-741** | **741-742** | **742-743** | **743-744** | **744-745** | **745-746** | **746-747** | **747-748** | **748-749** | **749-750** | **750-751** | **751-752** | **752-753** | **753-754** | **754-755** | **755-756** | **756-757** | **757-758** | **758-759** | **759-760** | **760-761** | **761-762** | **762-763** | **763-764** | **764-765** | **765-766** | **766-767** | **767-768** | **768-769** | **769-770** | **770-771** | **771-772** | **772-773** | **773-774** | **774-775** | **775-776** | **776-777** | **777-778** | **778-779** | **779-780** | **780-781** | **781-782** | **782-783** | **783-784** | **784-785** | **785-786** | **786-787** | **787-788** | **788-789** | **789-790** | **790-791** | **791-792** | **792-793** | **793-794** | **794-795** | **795-796** | **796-797** | **797-798** | **798-799** | **799-800** | **800-801** | **801-802** | **802-803** | **803-804** | **804-805** | **805-806** | **806-807** | **807-808** | **808-809** | **809-810** | **810-811** | **811-812** | **812-813** | **813-814** | **814-815** | **815-816** | **816-817** | **817-818** | **818-819** | **819-820** | **820-821** | **821-822** | **822-823** | **823-824** | **824-825** | **825-826** | **826-827** | **827-828** | **828-829** | **829-830** | **830-831** | **831-832** | **832-833** | **833-834** | **834-835** | **835-836** | **836-837** | **837-838** | **838-839** | **839-840** | **840-841** | **841-842** | **842-843** | **843-844** | **844-845** | **845-846** | **846-847** | **847-848** | **848-849** | **849-850** | **850-851** | **851-852** | **852-853** | **853-854** | **854-855** | **855-856** | **856-857** | **857-858** | **858-859** | **859-860** | **860-861** | **861-862** | **862-863** | **863-864** | **864-865** | **865-866** | **866-867** | **867-868** | **868-869** | **869-870** | **870-871** | **871-872** | **872-873** | **873-874** | **874-875** | **875-876** | **876-877** | **877-878** | **878-879** | **879-880** | **880-881** | **881-882** | **882-883** | **883-884** | **884-885** | **885-886** | **886-887** | **887-888** | **888-889** | **889-890** | **890-891** | **891-892** | **892-893** | **893-894** | **894-895** | **895-896** | **896-897** | **897-898** | **898-899** | **899-900** | **900-**

Day 3: Sophisticated Financial Modeling for ALM

- Advanced balance sheet and cash flow modeling
- Dynamic scenario analysis and stress testing
- Funds transfer pricing methodologies
- Practical exercises in ALM modeling

Day 4: Regulatory Compliance and Capital Management

- Basel III requirements and implications for ALM
- Liquidity Coverage Ratio LCR and Net Stable Funding Ratio NSFR
- Capital adequacy strategies and regulatory reporting
- Aligning ALM practices with compliance mandates

Day 5: ALM Implementation and Best Practices

- ALM systems, technology tools, and implementation strategies
- Effective ALCO operations and decision-making
- ALM reporting, communication, and stakeholder engagement
- Case studies highlighting ALM excellence

Individual Impact

Participants will leave this program with:

- Skills to design and implement sophisticated ALM strategies.
- Enhanced capabilities in measuring and managing financial risks.
- Knowledge to align ALM with regulatory and governance frameworks.
- Practical expertise in advanced financial modeling for decision-making.

Organizational Impact

Organizations will benefit from:

- Stronger alignment between ALM practices and strategic objectives.
- Improved risk management across interest rate, liquidity, credit, and market exposures.
- Enhanced compliance with regulatory requirements and reporting standards.
- Teams equipped to apply advanced modeling and analytical tools for better financial outcomes.

A graphic of a chessboard with several chess pieces (a king, a queen, and a pawn) in the foreground. The board is white and black, and the pieces are gold and silver. In the background, there are concentric circles radiating from the center.

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Training Methodology

- Interactive lectures and discussions
- Hands-on financial modeling exercises
- Case studies and scenario analysis
- Practical application of ALM frameworks and strategies

Beyond the Course

By the end of this 5-day program, participants will be ready to:

- Implement advanced ALM strategies tailored to their organization.
- Make informed, risk-adjusted financial decisions using sophisticated modeling.
- Align ALM operations with regulatory requirements and organizational objectives.
- Apply best practices in governance, reporting, and ALM decision-making.

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