

# Advanced Asset and Liability Management: Strategic Mastery

2026 13 - 9  
Amsterdam (Netherlands)

UK Training

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## Advanced Asset and Liability Management: Strategic Mastery

**2022-11-18 to 2022-11-22** **Location:** Amsterdam (Netherlands) **Fees:** 5200 GBP

### Why This Course

Effective Asset and Liability Management ALM is critical for financial institutions seeking to optimize performance, manage risk, and maintain regulatory compliance. This intensive 5-day program equips participants with advanced ALM techniques, strategic frameworks, and practical tools to enhance decision-making and financial outcomes. Through a combination of theory, hands-on exercises, and real-world case studies, attendees will learn to integrate ALM into organizational strategy, manage risks proactively, and leverage sophisticated financial modeling.

### What You'll Learn and Practice

By attending this course, you will be able to:

- Develop advanced ALM strategies to optimize balance sheet performance.
- Apply sophisticated risk measurement and mitigation techniques across interest rate, liquidity, credit, and market risks.
- Build and analyze dynamic financial models for ALM decision-making.
- Navigate regulatory requirements and integrate them into ALM practices.
- Implement effective governance, reporting, and communication structures for ALM.
- Utilize case studies to translate theory into practical, actionable solutions.

### The Program Flow

#### Day 1: Strategic ALM Framework

- Evolution of ALM practices and principles
- Integrating ALM with corporate strategy
- ALM governance and policy development
- Key performance indicators and success metrics for ALM

#### Day 2: Advanced Risk Measurement and Management

- Interest rate risk modeling and sensitivity analysis
- Liquidity risk assessment and mitigation strategies
- Integrating credit risk into ALM frameworks
- Market risk evaluation and its impact on ALM decisions

A graphic of a chessboard with several pawns and a king piece. The text 'UK Training PARTNER' is overlaid on the image.

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### **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 pawns. In the foreground, a large gold king piece stands prominently. Behind it, several smaller pawns, some gold and some silver, are positioned on the board. The background features concentric circles, suggesting a ripple effect or a strategic focus.

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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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