

Advanced Asset and Liability Management: Strategic Mastery

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Cape Town (South Africa)

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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** 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**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** 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**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** 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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 chess pieces (a king, a queen, and a pawn) in the foreground. The board is checkered and has a subtle grid pattern. The text 'UK Training PARTNER' is overlaid on the right side of the board.

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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.

A graphic of a chessboard with several chess pieces (a king, a queen, and a pawn) on it, set against a background of concentric circles.

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