Masterclass on Asset Liability Management Optimization

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Riyadh (KSA)

UK Traininig
PARTNER



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Why This Course

In an increasingly complex financial environment, Asset Liability Management ALM has become central to balance sheet resilience, profitability, and regulatory compliance. Financial institutions must manage liquidity, interest rate risk, capital allocation, and funding structures in a coordinated and strategic manner.

This intensive 1-week masterclass provides senior finance professionals, treasury leaders, risk managers, and ALCO members with advanced tools and frameworks to optimize balance sheet performance. Combining strategic insight with quantitative techniques, the program enables participants to design integrated ALM frameworks that enhance financial stability while supporting business growth.

What You'll Learn and Practice

By attending this masterclass, you will:

- Design advanced ALM strategies that optimize balance sheet structure and performance.
- Implement sophisticated liquidity risk management and stress-testing frameworks.
- Apply Funds Transfer Pricing FTP systems to improve pricing and performance measurement.
- Measure and mitigate interest rate risk using advanced modelling techniques.
- Integrate capital, credit, liquidity, and market risk into a unified ALM framework.
- Align ALM governance with regulatory requirements and institutional strategy.

The Program Flow

Day 1: Foundations of Modern ALM

- Evolution of ALM in banking and financial institutions
- Core components of a robust ALM framework
- ALM as a driver of value creation and risk control
- Regulatory expectations and supervisory perspectives

Day 2: Liquidity Risk Management in ALM

- Advanced liquidity risk measurement methodologies
- Stress testing and scenario analysis for funding stability
- Designing contingency funding plans
- Liquidity buffer optimization strategies



Day 3: Interest Rate Risk and Funds Transfer Pricing

- Interest rate risk measurement models EVE, NII sensitivity
- Gap analysis, duration, and repricing techniques
- Designing and implementing effective FTP systems
- Linking FTP to product pricing and performance management

Day 4: Balance Sheet Optimization Strategies

- Capital management and regulatory capital optimization
- Asset-liability matching and structural balance sheet management
- Strategic use of derivatives in ALM
- Integrating credit risk considerations into ALM decision-making

Day 5: ALM Optimization and Strategic Integration

- Building an integrated ALM optimization model
- Governance structures and the role of ALCO
- Aligning ALM with risk appetite and business strategy
- Case study: Designing and implementing an optimized ALM framework

Individual Impact

- Advanced capability in balance sheet optimization and risk management.
- Stronger analytical skills in liquidity, capital, and interest rate risk modeling.
- Improved strategic decision-making in treasury and financial resource allocation.
- Enhanced confidence in navigating complex regulatory expectations.

Organizational Impact

- More resilient and optimized balance sheet structure.
- Improved profitability through strategic funding and pricing decisions.
- Stronger liquidity and capital management under stress scenarios.
- Integrated governance framework aligning risk, finance, and business strategy.

Training Methodology

- Quantitative modelling workshops and scenario simulations.
- Case studies from leading financial institutions.
- Interactive discussions on regulatory developments and best practices.
- Strategic framework design exercises tailored to participants' institutions.



Beyond the Course

Participants will leave ready to:

- Implement an advanced, integrated ALM optimization framework.
- Strengthen liquidity, capital, and interest rate risk governance.
- Enhance balance sheet performance while maintaining regulatory compliance.
- Lead ALM transformation initiatives within their institutions.

