

The brightest minds in finance

Bank Asset-Liability Management

A 3-day guide through the key areas of bank ALM

Basel III implementation is upon us and banks now need to work towards balance sheet optimization in order to satisfy the sometimes competing demands of the regulator, the customer and the shareholder, and to preserve shareholder value efficiency. Efficient and effective asset-liability management (ALM) practice is the primary part of this process.

This 3-day **Bank Asset-Liability Management** program guides participants through the key areas of bank ALM: integrated ALM origination framework, capital management, liquidity risk, Funds Transfer Pricing (FTP) and interest rate risk in the banking book (IRRBB). It addresses both the challenge of implementing an efficient regulatory submissions process (ICAAP and ILAAP), to ensure that a bank is able to implement best-practice processes, and the "3-dimensional" optimization problem of meeting the requirements of all stakeholders.

How you will benefit

By attending the program, you will

- Implement best-practice ALM processes
- Ensure effective and best-practice ICAAP and ILAAP processes
- Apply strategic ALM discipline to ensure an optimized balance sheet in Basel III implementation
- Implement an integrated liabilities strategy that will optimize the liability structure while enabling efficient compliance with NSFR and LCR
- · Manage the balance sheet efficiently to account for new capital regulations such as Leverage Ratio
- Ensure IRRBB is managed efficiently to maximize hedge effectiveness and to minimize the regulatory capital charge
- · Apply best-practice FTP processes into origination strategy to maintain effective balance sheet management
- Adopt an effective ALCO operating framework and governance mechanism that delivers an efficiently managed balance sheet

Who should attend

The Bank Asset-Liability Management program is relevant to executives who want to better grasp key areas of bank ALM. The program is especially beneficial to:

- ALCO and EXCO members
- Head of Treasury and staff
- Head of Balance Sheet Management
- Head of Money Markets
- Head of ALM
- · Head of Liquidity Risk
- Head of Deposits
- · CRO and staff
- CFO and staff

- Product management
- · Head of Regulatory Reporting and staff
- · Head of Internal Audit
- ILAAP and ICAAP authors
- Management consultants in the Basel III space
- Board NEDs
- Staff working in Treasury, Finance, ALM and Risk

Please contact us should you feel the need to verify your level of knowledge.

Program at a glance

Day 1

- Strategic ALM and best-practice ALM principles
- The Risk Management Framework
- Basel III/Basel 3.1 Liquidity: NSFR and LCR
- Basel III/Basel 3.1 additional monitoring metrics
- Basel III.Basel 3.1 liquidity principles
- ILAAP principles
- Case Study: Silicon Valley Bank and First Republic Bank failures: lessons (re-)learned

Day 2

- Basel III/Basel 3.1 Capital
- ICAAP best practice principles
- Basel III Interest Rate Risk in the Banking Book (IRRBB)
- Case Study: IRRBB implementation

Day 3

- Funds Transfer Pricing (FTP)
- · Applying FTP to banking book
- ALCO governance and framework
- ALCO best-practice principles
- ALCO lessons learned from 2023 bank failures
- Group exercise / discussion forum

3 days | € 4150 | Check AIF.nl for dates



The expert

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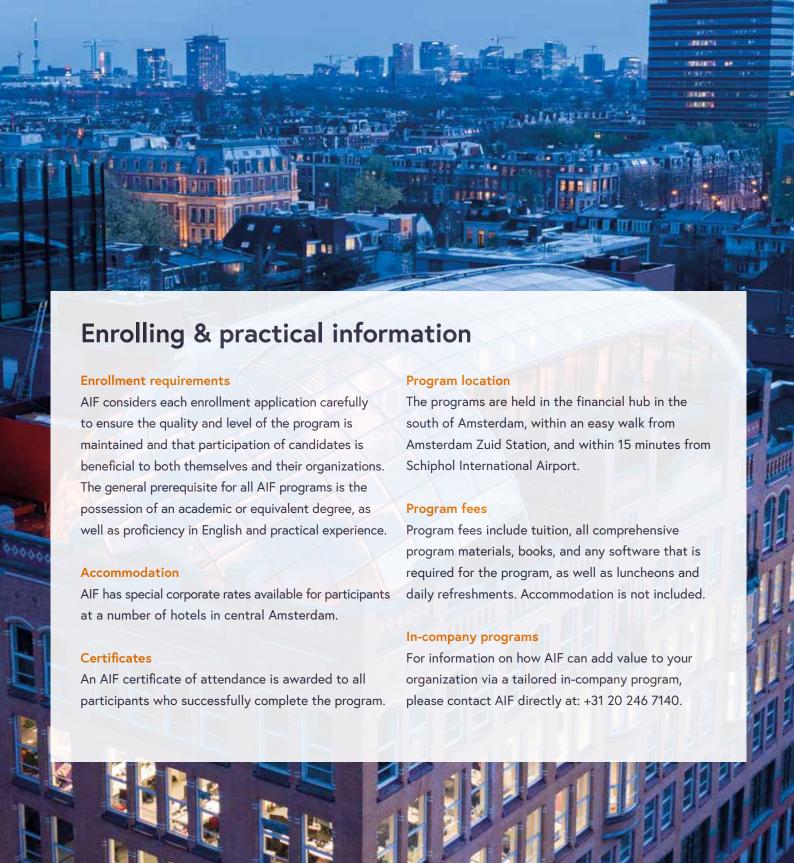
Professor Moorad
Choudhry is an
independent nonexecutive director at
Recognise Bank Limited,

in London, and at the Loughborough Building Society.

He was latterly Treasurer, Corporate Banking Division at The Royal Bank of Scotland.

Moorad is a Fellow of the Chartered Institute for Securities & Investment, a Fellow of the London Institute of Banking and Finance, a Fellow of the Global Association of Risk Professionals, a Fellow of the Institute of Directors and a Liveryman of The Worshipful Company of International Bankers. He is author of The Principles of Banking (John Wiley & Sons 2012, 2023).

Moorad was educated at Claremont Fan Court school in Surrey, University of Westminster and University of Reading. He obtained his MBA from Henley Business School and his PhD from Birkbeck, University of London.



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