

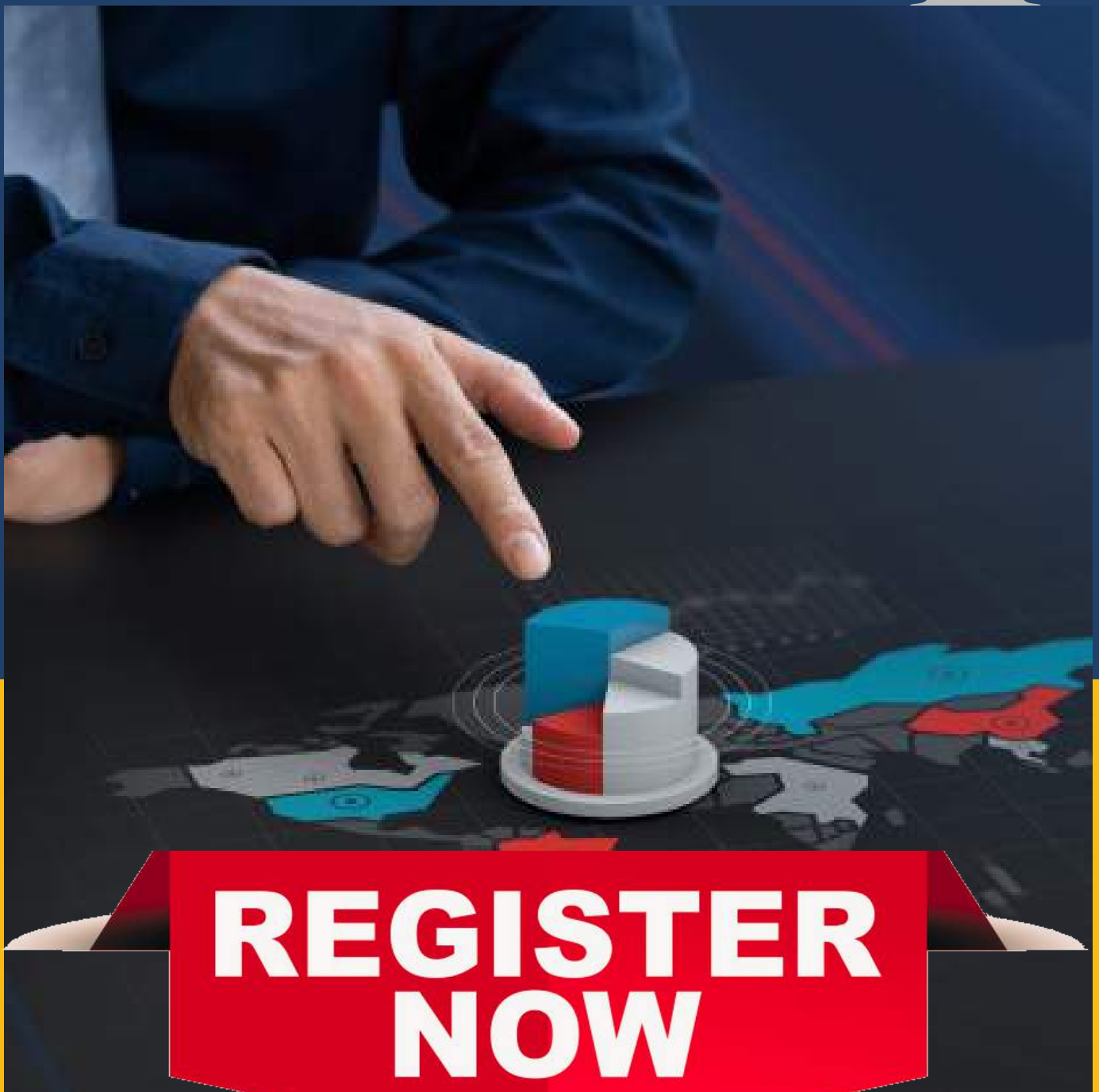
ALM, INTEREST RATE RISK AND LIQUIDITY RISK MANAGEMENT MASTERCLASS



BIZENIUS[®]
Connecting Businesses Worldwide!



LIVE ONLINE / CLASSROOM PROGRAM



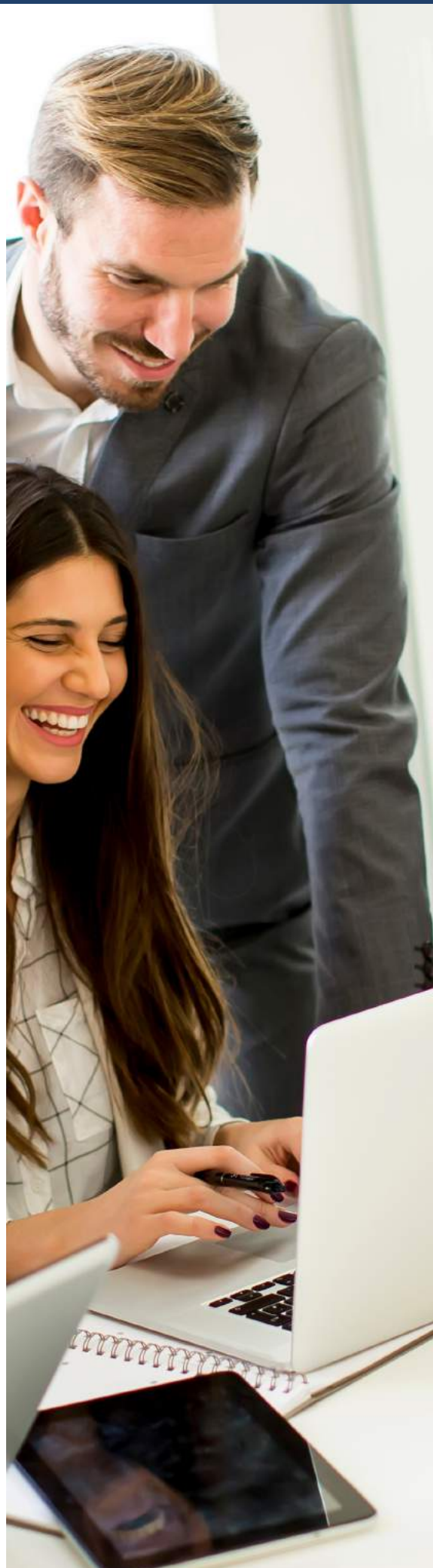
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Course Overview

One of the complexities of Interest Rate Risk on the balance sheet is the linkage between ALM, Liquidity and the IRRBB. At this strategic masterclass, we have designed key sessions to examine the regulatory and benchmark reform influence on ALM, tools for integration of balance sheet optimization and the role of FTP in steering the balance sheet. Participants will develop their knowledge of interest rate risk management and the consequences of low/ negative rates.

The masterclass also features deep-dive sessions into accessing and improving liquidity risk frameworks, active capital management, ICAAP and ILAAP integration, and stress testing within balance sheet management.

Delegates can build on their understanding of the challenges facing the treasury risk framework such as data quality and data lineage and system architecture and transformation. The masterclass aims to provide insights into all relevant aspects of interest rate risk management both from a theoretical and practical perspective. Corresponding aspects of the IRRBB guidelines, pricing for liquidity/setting up an adequate FTP system, dealing with interest rate risk model risk, etc. are comprehensively covered. Participants will have a chance to familiarize themselves with best practice models, discuss different approaches and share their experiences.



Join your professional community.

BECOME AN EXPERT

Benefits of Attending



- Role of ALCO and the ALM function within treasury
- Successful integration of balance sheet optimization with BAU
- The consequences of low/negative rates in IRR management
- Learn to assess liquidity pools and utilize active capital management
- Utilizing stress testing for forecasting and funding decisions
- Capital management, ICAAP and ILAAP integration
- Understanding the current Ibor curves



Who Should Attend :

The in-house training version may be tailored to your specific industry need. This course is suitable for novice and experienced participants. It is designed robustly to give you both basic concepts and principles for novice participants as well as ample opportunity for experienced participants to amplify the principles and concepts through reflection on your own work experience.

- Asset and Liability Management Team
- Risk Management Team
- Bond credit analysts
- Bank supervisors
- FI Risk Management
- Investment Bankers
- The team involved in FTP
- Risk Strategy
- Accounting & Finance Professionals
- Treasury Team
- Heads/Senior Professionals in Risk
- Compliance Professionals
- Risk Analysis
- Fund Managers
- ICAAP and ILAAP Team
- Risk Modelling
- Supervision/Regulation
- Senior Management Team



After Attending This Course You Will Be Able To:

- Regulatory requirements against the background of ALM
- Development of interest rate risk framework as per regulatory guidelines
- Utilizing stress testing for forecasting and funding decisions
- Key risks managed – interest rate, liquidity, FX and credit risks
- Earnings and economic value of equity (EVE) impacts of interest rate risk (IRR)
- IRR measurement in the trading book – VAR and expected shortfall; FRTB treatment
- Deposit modelling under stress – deterministic, historic and stochastic factor models
- Funds Transfer Pricing, Full Transfer Pricing and Economic Value Added
- Pricing contingent liquidity risk – deposits, liquidity/credit facilities, derivatives collateral posting
- Optimizing capital issuance – capital composition choices
- Understand the place of Interest Rate Risk and Liquidity Risk within Liquidity Risk and ALM

AGENDA

Evolution of ALM and ALCO process :

- The role of asset liability committee and the ALM function within treasury
- ALM objectives in light of the bank's risk appetite statement
- Defining, monitoring, and reporting risk appetite
- Regulatory update: Basel III/IV, CRD IV
- Impact on ALM of benchmark reform

Funds transfer pricing (FTP):

- FTP objectives & implementation
- Regulatory requirements on cost/benefit attribution
- FTP for balance sheet optimisation
- Setting up replicating portfolio
- Steering the balance sheet – management overlays

Liquidity risk frameworks:

- Assessing the liquidity pool and improving liquidity
- New modeling approaches
- LCR and NSFR; differences, similarities, and alignment
- Trapped liquidity and legal structure
- Understanding intra-day liquidity risk management

Challenges for the treasury risk

framework :

- Robust risk governance under regulatory change
- Business architecture
- System architecture and transformation
- Reconciliation
- Data quality and data lineage

Managing & optimising the balance sheet :

- 3D balance sheet optimization problem
- Regulatory requirements (Basel III)
- Risk management in the banking book
- Integrated balance sheet optimization
- Risk appetite strong public disclosures
- Funding optimization: managing ratios vs. duration

Managing Interest Rate Risk (IRR) :

- Securitization of ALM
- Hedging interest rate risk
- Earnings-based IRR measurement models
- Interest rate risk metrics: MVE/EVE NIM; riding the yield curve
- Behavioral assumptions and optimization through behavioral model
- Consequences of low/negative rates

Capital management, ICAAP and ILAAP

integration :

- Understanding capital allocation and cost
- ICAAP/ILAAP regulatory expectations
- Industry best practice and implementation challenges
- Generating and managing returns on equity and investments
- Active capital management and appropriate pricing

Stress testing within balance sheet

management :

- Defining stress testing scenarios
- Developing early warning indicators
- Fund decisions and accurately forecast
- Creating and integrating frameworks for stress testing extreme events
- Reverse stress testing & how it is relevant



ABOUT BIZENIUS

Our Live online Training feature international thought leaders presenting insight, ideas, and advice. The sessions provide timely and strategic information about the business of learning, current trends impacting workforce development, Digital Innovation, Financial and Risk management, healthy safety, best practices for the industry, and practical information on the latest tools and technology. All our programs are interactive, flexible, and timely, our online training opportunities deliver the content you need to advance your career in a format that works for today's changing industry.

WHY CHOOSE US

- **Return on Investment (ROI)** - Delegates can transform the learning into their day to day work
- **Customized and Tailed Program** - Our programs are tailored to the needs of the client and their participants.
- **Cost Effective Program** - Quality training with competitive pricing – helping you achieve results within your budget.
- **Flexible Scheduling** - Select your own dates and timing or go with a pre-scheduled session.
- **Learn from Leaders** - All our program is conceptualized developed and delivered by the market leaders.

BECOME A MEMBER

- Members save on every course they nominate
- Post training support by our experts
- Higher return on investment
- Perfectly balance long term learning program
- Carry forward the credit amount to next year
- Use membership for in house , classroom & live online training

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Happy Clients



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- Ahli Bank
- NCB Bank
- Al Baraka
- ABSA Bank
- Capital Bank
- Stanbic Bank
- Bank of Africa
- Standard Bank
- Burgan Bank
- Credit Agricole
- Bank of Maldives
- Banque du Caire
- Saudi Fransi Capital
- Afriland First Bank
- National Bank of Angola
- NDB Bank
- Diamond Bank
- ECO Bank
- KCB Bank
- Bank Albilad
- Banque Havilland
- Croatian National Bank
- Raiffeisen Bank
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- Equitybank
- AB Bank Rwanda
- Nedbank
- LCB Bank
- BCH Bank
- UMB Bank
- Bank of Kigali
- Safwa Islamic Bank
- Bank Windhoek
- National Bank of Kenya
- Bloom Bank
- The United Bank
- Capital Bank
- Bank Audi
- QNB
- Fidelity
- DBN
- Alizz Islamic Bank
- National Bank of Malawi
- MoniPlus
- NFC Bank
- BPR
- CABS
- Steward Bank
- PRASAC
- Central bank Oman
- Alliance Bank Malaysia
- First Capital Bank
- Pride Microfinance Ltd
- MyBucks
- BNP Paribas
- Nedbank
- Ahli United Bank
- Keystone Bank
- Saib Bank
- Bank Muscat
- Afreximbank
- Raw Bank
- FBN Bank
- Bred Bank
- Union Bank
- Credit Bank
- Ly Hour
- SABB
- BANK ABC
- NBS Bank
- BCI
- Centenary Bank
- National Trust Bank
- National Bank of Egypt
- Rand Merchant Bank
- Capricorn Group Limited
- Egyptian Arab Land Bank
- Coronation Merchant Bank
- Arab Africa International Bank
- Safwa Islamic Bank
- United Development Bank
- Foreign Trade Bank - FTB
- Suez Canal Bank
- Lombard Odier
- Trade & Development Bank

Safety - Covid 19 (For Classroom Program)

Our number one priority is the safety of our delegates and colleagues, especially in the light of recent health concerns across the world. In addition to this, BIZENIUS adds a further layer of health and safety best practice standards and guidelines, that will be followed at our events wherever applicable and possible. These measures will focus around four key areas: cleaning and hygiene, communications, protect and detect and physical distancing. They're designed to provide you with confidence that at any of our event around the world, we're striving to provide the highest standards of safety, hygiene, cleanliness and quality.

CLASSROOM PROGRAM DELIVERY POST COVID 19:

- BIZENIUS would be providing a face mask for all the delegates and staff
- Sanitized Venue – We would get the meeting room sanitized on all the training days
- Thermal check of the delegates and staff before the start of the program on all the days
- Contact less provision of delivery material
- Social distancing - Limited number of delegates for classroom program

You can view our website for list of programs - [CLICK HERE](#)





3856+

Wonderful Attendees & Counting

2595+

BIZENIUS Certified Delegates

9873+

Hours of Learning and
Development Training Conducted

150+

Banking and Financial company
choose us for learning and
development need