

## Asset and Liability Management

### GOALS

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This course aims at enabling participants to learn best practices, challenges and trends in Asset and Liability Management for bank and insurance companies. The course focusses on interest rate and funding/liquidity management.

### SUMMARY

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**Category:**

- Risk, finance & treasury
- Compliance & audit

**Difficulty level:**

Expert

**Certification type:**

Live webinar

**Price:**

- Member: € 570.00
- Non member: € 685.00
- Partner BZB: € 570.00
- Incompany: custom tailored, prices on demand

### INTENDED AUDIENCE

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This training is intended for various target groups active in business, finance, capital markets and professionals starting within a Treasury function who want to better understand:

- how ALM steers the balance sheets and impact long term profitability of financial institutions;
- the tools, techniques and instruments used for active management of the interest rate and funding positions;
- how market, regulatory and sector evolutions related to ALM have a profound impact on the future business model of financial institutions.

### FOREKNOWLEDGE

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**Expert Level:** This training will provide advanced characteristics on a specific topic. In order to grasp the concepts of this training, thorough knowledge is required (enhancement).

**Supplementary prerequisite knowledge:** Either general and good understanding via professional experience on financial institution, or a starting background in ALM.

### CONTENT

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#### CONTENT

- Introduction : Basics of ALM
- Interest rate management
  - Definition of interest rate risk and impact on long term profitability
  - Which metrics are used to manage the positions
  - Internal pricing (FTP): linking management of the position to steering the balance sheet
  - Which metrics are used by regulator to monitors positions
  - Case study on interest management in a low yield environment
- Funding and liquidity
  - Definition of funding/liquidity risk and impact on balance sheet
  - Which metrics are used to steer the balance sheet
  - Internal pricing (FTP): how to steer the business in different environments ?
  - Challenges for funding/liquidity positions
  - Case study on funding/liquidity: Replacing TLTROII with TLTROIII ?

## PRACTICAL INFORMATION

- **Duration:** 1 day training (6 class hours)
- **Hours:** 09:00 to 17:00
- **Location:** Febelfin Academy: Phoenix building, Koning Albert II-laan/Boulevard du Roi Albert II 19, 1210 Brussels
- **Language:** This training will be given in English

## METHODOLOGY

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You follow a **‘Live webinar’** digitally in a group. It is ‘learning-apart-together’. At an agreed time, the teacher and participants log in to a video conference tool, each from his or her own location and with his or her own computer. Via this tool’s camera, microphone and chat function, there is an opportunity for interaction and feedback, both from the participants to the teacher and vice versa. The teaching material consists as a basis of a presentation via the MyFA learning platform, supplemented with various other items (such as digital syllabus, presentation, audiovisual fragments, etc.).

### Training material:

- Powerpoint presentation;
- Live Video.