Advanced Asset and Liability Management: Strategic Mastery

20 – 24 September 2027
Lisbon (Portugal)



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Why This Course

Effective Asset and Liability Management ALM is critical for financial institutions seeking to optimize performance, manage risk, and maintain regulatory compliance. This intensive 1-week program equips participants with advanced ALM techniques, strategic frameworks, and practical tools to enhance decision-making and financial outcomes. Through a combination of theory, hands-on exercises, and real-world case studies, attendees will learn to integrate ALM into organizational strategy, manage risks proactively, and leverage sophisticated financial modeling.

What You'll Learn and Practice

By attending this course, you will be able to:

- Develop advanced ALM strategies to optimize balance sheet performance.
- Apply sophisticated risk measurement and mitigation techniques across interest rate, liquidity, credit, and market risks.
- Build and analyze dynamic financial models for ALM decision-making.
- Navigate regulatory requirements and integrate them into ALM practices.
- Implement effective governance, reporting, and communication structures for ALM.
- Utilize case studies to translate theory into practical, actionable solutions.

The Program Flow

Day 1: Strategic ALM Framework

- Evolution of ALM practices and principles
- Integrating ALM with corporate strategy
- ALM governance and policy development
- Key performance indicators and success metrics for ALM

Day 2: Advanced Risk Measurement and Management

- Interest rate risk modeling and sensitivity analysis
- Liquidity risk assessment and mitigation strategies
- Integrating credit risk into ALM frameworks
- Market risk evaluation and its impact on ALM decisions



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.



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 1-week 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.

