# Advanced Asset and Liability Management: Strategic Mastery

17 – 21 May 2027
Baku (Azerbaijan)



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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.

