

PRACTICAL BANK ASSET & LIABILITY MANAGEMENT

Using a sophisticated bank ALM simulation-based training tool

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Expert Course Director

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Douglas is a consultant and Partner of CBL Asia and formerly

- ABN AMRO Bank - Head of Risk Advisory Service, Global Head of FX Derivatives, Rate Derivatives, Structured Products, Head of Structured Derivatives
- IFC Treasury & Risk Consultant
- Board of Directors, International Swaps and Derivatives Association

This intensive three-day course has recently been successfully delivered in Europe and Asia. The software simulation program is designed to provide participants with a **solid understanding of the ALM functions and processes within a full service bank**. Subject areas covered include **bank balance sheet construction, interest rate risk and liquidity risk management and hedging decision making and execution**.

The course covers **key aspects of bank asset and liability management (ALM)**. Recent regulatory reforms, including in particular the **'New Global Liquidity Standard'** added to global banking requirements in **Basel III** will be discussed and analysed. Other key aspects of ALM including **balance sheet and capital structure & management** will be covered. **The implications of Basel III for bank strategic and business growth planning** will be a point of focus. The course gives participants **hands on experience in making ALM decisions** and then **analysing the results using GuardB@nk ALM simulator**. By the end of the course, participants should be able to:

- Understand and explain the asset and liability (ALM) processes required in a bank
- Recognise how ALM processes effect day-to-day decision making in a bank
- Identify and analyse a bank's exposure to key risk factor
- Understand performance measurement and value creation in a banking model which contains different business activities

For more information www.cblasia.org,

event URL cblasia.org/events

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WHO SHOULD ATTEND

- Bank ALCO members
- Front and Middle Office personnel
- Treasurers and treasury team members
- Chief Financial Officers
- Audit and Compliance staff
- Budgeting and Capital Planning Personnel
- Regulators