

Asset and Liability Management

Practical insight into key ALM methodologies

Asset and Liability Management will cover all major approaches to the measurement and management of structural risk and hedging techniques. Sessions are reinforced with practical case studies, including competitive, team based computer simulation exercises. The aim of this program is to provide focused, practical training in all the key methodologies employed in this important discipline.

If you are a professional working in a central department within a commercial or central bank, audit and compliance, or a consultancy **Asset and Liability Management** gives you the opportunity to expand or refresh your knowledge of current asset/liability management techniques and the impact of new regulatory initiatives.

How you will benefit

- Identify strengths and weaknesses in your current Asset and Liability Management process
- Obtain practical hands-on experience of current best practice risk analysis techniques
- Better understand strategic balance sheet management issues such as the impacts of Basel III and International Accounting Standards requirements on ALM decision making
- Understand the conflicts at the ALCO level in the application of both earnings and valuation methodologies to bank balance sheet management
- Review symmetric and asymmetric hedging techniques and develop effective balance sheet hedging strategies

Faculty

John Haynes is a consultant specializing in education and training for Interest Rate Risk and ALM issues. With over 20 years' practical experience in the area of ALM, John has worked with many financial institutions throughout Europe in consulting and system implementation roles.

	3 days
	€ 3600
	Risk Management
	English
	NEW CONTENT!
	9 – 11 November 2016

Program Content

Strategic Issues for ALCO

- ALCO best practice
- Balance sheet simulation
- Liquidity, capital and FTP from an ALCO perspective
 - Static risk measurement methodologies reviewed
 - Mismatch analysis
 - Economic valuation

Interest Rate Risk in the Balance Sheet (IRRBB)

- Hedging concepts and objectives
- Symmetric hedging simulation
- Alternative static analysis

Optionality and Asymmetric Risk Management

- Computer simulation approaches
- Asymmetric hedging simulation
- Advanced methodologies
 - Assessing path risk
 - Monte Carlo analysis
- Final simulation results
- Round table discussion

Enrolling & Practical Information

Enrollment requirements

AIF considers each enrollment application carefully to ensure the quality and level of the program is maintained and that participation of candidates is beneficial to both themselves and their companies. The general prerequisite for all AIF programs is the possession of an academic or equivalent degree, as well as proficiency in English and practical experience.

How to enroll

Enrollment applications are available via www.aif.nl. There is no closing date for enrollment although it is advisable to enroll early as places are limited. General Terms & Conditions of enrollment are available via www.aif.nl

Program calendar

Program dates and information about all AIF programs are available at www.aif.nl or by contacting AIF directly.

Accommodation

AIF has a special reduced rate available for participants at nearby hotels.

Program location

All AIF programs take place at AIF's premises in the center of Amsterdam. AIF's premises are easily accessible by public transport and car and are a 30-minute drive from Schiphol international airport and a 5-minute walk from Amsterdam's central train station.

Program fees

Program fees include all the comprehensive program materials, books, and software that are required per program, as well as daily luncheons. Accommodation is not included.

As an educational and not-for-profit foundation, AIF is exempt from charging VAT. For clients located within the Netherlands, the AIF program fee is exempt from VAT. For other EU and all non-EU clients, VAT may be due by client to the tax authority.

Certificates

An AIF certificate of attendance is awarded to all participants who successfully complete an AIF Open Enrollment or In-Company program.

About Amsterdam Institute of Finance

AIF is a global financial education and innovation institute headquartered in Amsterdam. Through our programs (open enrollment and in-company) we connect ambitious professionals with the best minds in finance. Taking part in one of our programs or events is a direct investment in your personal future. Joining the AIF alumni network means connecting with the world's leading financial experts, in addition to professionals from more than 1200 organizations. Together with them we endeavor to impact your career and shape the future of finance.

This is what makes AIF and the AIF experience unique:

- We believe in responsible and sustainable finance
- AIF is a not-for-profit foundation which allows us to independently select our faculty from the world's leading business schools (such as INSEAD, NYU Stern, Berkeley, etc.) and other institutions
- Our clients, rather than profits, come first for us
- AIF delivers top quality. Our alumni give our faculty an average rating of 4.6 out of 5.0
- Enrollment in one of our programs means you become part of the AIF network which connects you to professionals in more than 110 countries
- Our programs are applicable to daily practice and prepare you for the future of finance.

CONTACT US

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