



RISK MANAGEMENT - ASSET & LIABILITY MANAGEMENT

DATE: 10 - 12 DECEMBER 2018
VENUE: KOSOVO BANKING ASSOCIATION

OBJECTIVES

Every company must manage the delicate balance between its assets and its liabilities. For banks, asset and liability management is crucial for managing risk and ensuring an optimal level of solvency and liquidity. This course provides participants with a good understanding of how banks use asset and liability management (ALM) to manage a variety of risks. By the end of this course, participants will be able to:

- Understand the components of ALM;
- Appreciate the importance of the assets and liabilities committee (ALCO) and other organizational aspects of ALM;
- Evaluate interest rate risk in the context of ALM;
- Conduct different types of analyses, such as a gap analysis, a duration and basis point value (BPV) analysis, liquidity gap analysis;
- Analyze the impact of foreign exchange risk;
- Understand non-maturing liabilities;
- Describe how to implement an ALM system;
- Understand fund transfer pricing systems;
- Understand the links of ALM with regulatory issues, including stress tests;

METHODOLOGY

The methodology is based on theoretical lectures, interactivity and exchange of views, problem solving, practical exercises and case studies. The focus is on concepts and insights, not on technical issues.

WHO SHOULD PARTICIPATE?

Top and medium level executives from banks (commercial and central), financial institutions or supervision authorities, involved in risk management, asset & liability management, treasury and internal control.

A good command of English is required.



REGISTRATION

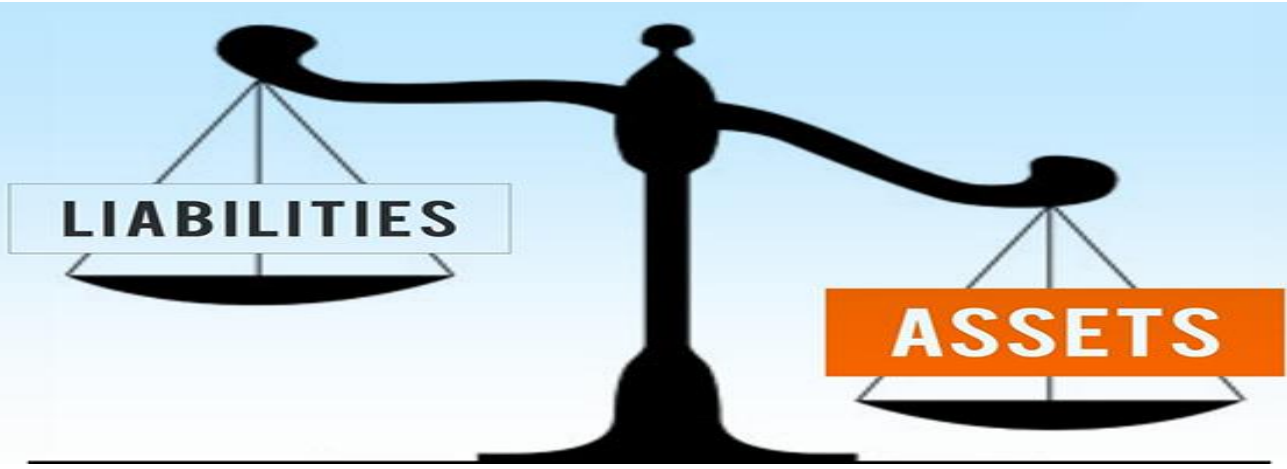
Send your filled registration forms via email at KBA, or contact us at:

kbatrainingcenter@bankassoc-kos.com or
038 246 171

DAILY SCHEDULE

09:00 – 10:30	Training
10:30 – 10:45	Coffee break
10:45 – 12:00	Training
12:00 – 13:00	Lunch break
13:00 – 14:30	Training
14:30 – 14:45	Coffee break
14:45 – 16:30	Training
16:30	End of day ☺





Training Content -

facilitated by Matthieu Vanhove

DAY1

Introduction to ALM

Organizational and operational aspects: the role of the ALCo

Case study: the ALCo and the ALM toolbox

Interest rate risk

- Defining a neutral level for interest rate risk
- Interest rate risk: impacts on Net Interest Income and Economic Value
- Interest rate risk: re-pricing GAP analysis and earnings simulations
- Measuring Interest Rate Risk by setting up an interest rate gap report

Day 2

The Basel Committee regulatory framework for the interest rate risk in the banking book

Interest Rate Risk: duration and BPV analysis

Managing interest rate risk by using the Value at Risk methodology

Day 3

ALM simulation models

Foreign Exchange (FX) Risk

Fund transfer pricing (FTP) systems: goals and methods

- The role of the ALM center
- Non-Maturing Liabilities (NoMALS)
- Liquidity risk
- Incorporating liquidity risk in the FTP system

Implementation of an ALM system

Case study: ALM reporting in Banks

Q&A session

Participants may to bring along a laptop PC to perform practical exercises by using MS Excel, but this is not mandatory. A calculator would be ok too.

About the trainer

Mr. Matthieu Vanhove is currently member of the Board of Directors of the largest financial cooperative and of a major bank & insurance company in Belgium. He has extensive experience in risk management (ALM, credit risk, etc) and governance and is a consultant and trainer on these topics. He holds a M.Sc. in Bioengineering, a Master of Business Administration (Finance, Informatics) and has a certificate of 'Postgraduate in Insurance'. He is also a consultant and trainer in Microfinance and Microinsurance and Cooperative Entrepreneurship.

Partners:



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