

Asset Liability Management (ALM)

Boston, Massachusetts (USA)

2 - 6 February 2026

UK Training

PARTNER



Asset Liability Management (ALM)

Code: LM28 From: 2 - 6 February 2026 City: Boston, Massachusetts (USA) Fees: 5700 Pound

Introduction

The collapse of major financial institutions like SVB has shown that banks can fail for reasons beyond credit losses, such as unmanaged mark-to-market losses. This highlights the importance of effective Asset Liability Management Training ALM in safeguarding a bank's stability. In an environment of rising interest rates, younger bankers must adapt quickly to manage interest rate risk and understand the significance of ALM.

This Asset Liability Management training course is designed to equip banking professionals with the essential skills needed to manage assets and liabilities effectively. Participants will gain a comprehensive understanding of the ALM process, ALM techniques, and how to optimize risk management in banking. Whether you're seeking asset liability management certification or want to deepen your knowledge of asset liability management strategies, this course is for you.

Course Objectives

- Understand the meaning of Asset Liability Management ALM and its crucial role within a bank.
- Learn the asset liability management process and how it influences risk management and decision-making in banks.
- Examine regulations and compliance issues surrounding ALM and how they impact financial operations.
- Develop strategies to manage ALM risks effectively, including interest rate risk, liquidity risk, and funding stability.
- Understand how to optimize returns while operating within the bank's risk appetite.
- Learn techniques and tools used in asset liability management, including gap analysis, repricing gaps, and hedging strategies.
- Enhance your knowledge of how ALM compliance contributes to the success of the bank and its overall risk management framework.
- Gain practical insights into the ALM lifecycle and the application of stress testing and contingency planning.

Course Outlines

Day 1: Introduction to Banking

- Understanding the unique nature of banking and its balance sheet structure.
- What is Asset Liability Management: Exploring the foundation of ALM.
- Understanding the importance of asset liability management in the context of the banking system.
- Risks banks are exposed to and the role of ALM in managing them.
- Net interest margin and the yield curve.
- Regulatory capital requirements, including CET1, Tier 1, Tier 2, and MREL.
- Measuring bank performance: RORAC and EVA.

Day 2: Funding the Bank

A graphic of a chessboard with several pawns. In the foreground, a large gold king piece stands prominently. Behind it, several silver and gold pawns are positioned on the squares. The background features a series of concentric circles, suggesting a strategic or analytical theme.

UK Training
PARTNER

- Understanding the nature of bank assets and liabilities.
- Liquidity regulations: Loan-to-deposit ratio, LCR, NSFR.
- Contingency Funding Plan and liquidity stress tests.
- Optionality and cash flow mismatch in bank balance sheets.
- Fund transfer pricing and managing liquidity risk.

Day 3: Market Risk in Banking

- Accrual accounting vs. mark-to-market accounting.
- The importance of managing market risk within ALM.
- Interest rate swaps, cross-currency swaps, and using derivatives for market risk management.
- ALM techniques for managing the price sensitivity of assets and liabilities.
- Measuring market risk using VaR and expected shortfall.

Day 4: Interest Rate Risk in the Banking Book IRRBB

- Gap analysis for managing interest rate risk.
- Types of risks: Yield curve risk, customer optionality, and pipeline risk.
- Repricing gaps and structural hedging for interest rate management.
- Basel III IRRBB regulations and EBA guidelines.
- EVE vs. EAR: Understanding income and economic value measures.

Day 5: The ALM Process

- Overview of the Asset Liability Committee ALCO and its responsibilities.
- Setting risk appetite and integrating it into the ALM strategy.
- Developing stress tests and implementing the structural hedge.
- The role of ALM compliance in maintaining the bank's financial health.
- Finalizing the ALM foundation for successful risk management.

Why Attend this Course: Wins & Losses!

- If you're looking for asset liability management training, this course offers you a deep dive into the ALM lifecycle and its impact on the financial stability of banks.
- Learn how to develop robust ALM strategies that balance risk and return, ensuring long-term profitability and stability.
- By gaining a certification in asset liability management, you position yourself as a valuable asset in the financial services industry, trusted to handle complex risk management scenarios.
- Enhance your understanding of how to manage and mitigate key risks such as interest rate risk, liquidity risk, and funding risk—crucial components of ALM.
- This course will teach you essential ALM techniques such as gap analysis and repricing gaps, which are key to managing risk in your banking operations.
- By learning about ALM compliance and regulations, you will be prepared to navigate the complex regulatory landscape in banking, ensuring your institution stays compliant while maximizing returns.

Conclusion

In today's dynamic financial environment, Asset Liability Management training ALM is essential for safeguarding a bank's operations and ensuring sustainable growth. This course provides a comprehensive understanding of the

The logo for UK Training Partner, featuring the text 'UK Training' in a smaller font above the word 'PARTNER' in a large, bold, black font. The background of the logo is a chessboard with several chess pieces, including a king, a queen, and a pawn, in gold and silver.



ALM process, ALM strategies, and practical tools to manage risks effectively. By attending, you will acquire the skills to make informed decisions regarding asset-liability mismatches, interest rate risk, and liquidity management.

Whether you aim to achieve asset liability management certification or simply want to improve your ALM techniques, this training course will empower you with the knowledge to navigate the complexities of modern banking. Don't miss out on this opportunity to elevate your expertise and contribute significantly to your institution's success.

A graphic of a chessboard with several pawns. A large gold king piece is prominent in the foreground, with a silver pawn and a gold pawn nearby. The board is checkered, and there are concentric circles in the background.

UK Training
PARTNER

Head Office: +44 7480 775 526
Email: Sales@blackbird-training.com
Website: www.blackbird-training.com

Blackbird Training Cities

Europe



Malaga (Spain)



Sarajevo (Bosnia and Herzegovina)



Oporto (Portugal)



Glasgow (Scotland)



Edinburgh (UK)



Oslo (Norway)



Annecy (France)



Bordeaux (France)



Copenhagen (Denmark)



Birmingham (UK)



Lyon (France)



Moscow (Russia)



Stockholm (Sweden)



Podgorica (Montenegro)



Batumi (Georgia)



Salzburg (Austria)



London (UK)



Istanbul (Turkey)



Amsterdam



Düsseldorf (Germany)



Paris (France)



Athens (Greece)



Barcelona (Spain)



Munich (Germany)



Geneva (Switzerland)



Prague (Czech)



Vienna (Austria)



Rome (Italy)



Brussels (Belgium)



Madrid (Spain)



Berlin (Germany)



Lisbon (Portugal)



Zurich (Switzerland)



Manchester (UK)



Milan (Italy)



Blackbird Training Cities

USA & Canada



Los Angeles (USA)



Orlando, Florida (USA)



Online



Phoenix, Arizona (USA)



Houston, Texas (USA)



Boston, MA (USA)



Washington (USA)



Miami, Florida (USA)



New York City (USA)



Seattle, Washington (USA)



Washington DC (USA)



In House



Jersey, New Jersey (USA)



Toronto (Canada)

ASIA



Baku (Azerbaijan)
(Thailand)



Maldives (Maldives)



Doha (Qatar)



Manila (Philippines)



Bali (Indonesia)



Bangkok



Beijing (China)



Singapore (Singapore)



Sydney



Tokyo (Japan)



Jeddah (KSA)



Riyadh (KSA)



Melbourne (Australia)
Korea)



Phuket (Thailand)



Dubai (UAE)



Kuala Lumpur (Malaysia)



Kuwait City (Kuwait)



Seoul (South)



Pulau Ujong (Singapore)



Irbid (Jordan)



Jakarta (Indonesia)



Amman (Jordan)



Beirut

UK Training
PARTNER

Blackbird Training Cities

AFRICA



Kigali (Rwanda)



Cape Town (South Africa)



Accra (Ghana)



Lagos (Nigeria)



Marrakesh (Morocco)



Nairobi (Kenya)



Zanzibar (Tanzania)



Tangier (Morocco)



Cairo (Egypt)



Sharm El-Sheikh (Egypt)



Casablanca (Morocco)



Tunis (Tunisia)



Blackbird Training Clients



MANNAI Trading
Company WLL,
Qatar



Alumina Corporation
Guinea



Booking.com
Netherlands



Oxfam GB International
Organization,
Yemen



Capital Markets
Authority,
Kuwait



Waltersmith Petroman Oil Limited
Nigeria



Qatar National Bank
(QNB),
Qatar



Qatar Foundation,
Qatar



AFRICAN UNION ADVISORY
BOARD ON CORRUPTION,
Tanzania



KFAS
Kuwait



Reserve Bank of
Malawi,
Malawi



Central Bank of Nigeria
Nigeria



Ministry of Interior
Kingdom of Saudi Arabia
Ministry of Interior,
KSA



Mabruk Oil Company
Libya



Saudi Electricity
Company,
KSA



BADAN PENGELOLA
KEUANGAN Haji,
Indonesia



NATO
Italy



ENI CORPORATE
UNIVERSITY,
Italy



Gulf Bank
Kuwait



General Organization for
Social Insurance
KSA



Defence Space Administration
Nigeria



National Industries
Group (Holding),
Kuwait



Hamad Medical
Corporation,
Qatar



USAID
Pakistan



STC Solutions,
KSA



North Oil company,



EKO Electricity



Oman Broadband



UNITED NATIONS
UN.



Authority for

UK Training
PARTNER

Blackbird Training Categories

Management & Admin

Entertainment & Leisure
Professional Skills
Finance, Accounting, Budgeting
Media & Public Relations
Project Management
Human Resources
Audit & Quality Assurance
Marketing, Sales, Customer Service
Secretary & Admin
Supply Chain & Logistics
Management & Leadership
Agile and Elevation

Technical Courses

Artificial Intelligence (AI)
Hospital Management
Public Sector
Special Workshops
Oil & Gas Engineering
Telecom Engineering
IT & IT Engineering
Health & Safety
Law and Contract Management
Customs & Safety
Aviation
C-Suite Training



 International House 185 Tower Bridge
Road London SE1 2UF United Kingdom

 +44 7401 1773 35
+44 7480 775526

 Sales@blackbird-training.com

 www.blackbird-training.com

UK Training
PARTNER

