



**GLOBAL  
INDUSTRIES  
INTELLIGENCE**



# **ASSET AND LIABILITY MANAGEMENT MASTERCLASS**

**12<sup>TH</sup> - 16<sup>TH</sup> FEBRUARY, 2024**

HYATT PLACE HOTEL, DUBAI, UAE

**ONLINE ON ZOOM**

# Course Overview

It's a 5-day empowering journey into the heart of Asset and Liability Management (ALM) within the banking sector. Our comprehensive training course is meticulously designed for banking and finance professionals who aspire to excel in their understanding and application of ALM. In today's rapidly evolving financial landscape, mastering ALM is not just an asset—it's a necessity. Our course offers you the unique opportunity to delve deep into the intricacies of ALM and emerge with invaluable insights and skills.

Our program balances theoretical knowledge with real-world application. We employ interactive tools like the "Portfolio Management Trading Game" which simulates actual market conditions, allowing participants to apply ALM concepts in a dynamic, risk-free environment.

## Enhanced Benefits

- **Advanced Knowledge:** Acquire a deep understanding of ALM, key risks, and compliance in the banking sector.
- **Practical Skills:** Learn through the Portfolio Management Trading Game and case studies to apply concepts in real-world scenarios.
- **Strategic Insights:** Gain exposure to advanced ALM strategies and understand their implementation in banking.
- **Networking Opportunities:** Connect with industry leaders and professionals to expand your professional network.
- **Career Advancement:** Equip yourself with skills and knowledge that can significantly elevate your career trajectory in banking and finance.

## Foundations of Asset-Liability Management (ALM)

### Day 1

#### • Interactive Introduction to ALM:

- Begin with an engaging session to introduce the basics of Asset-Liability Management.
- interactive discussions and visual aids to explain core concepts and the impor-

#### • Detailed Exploration of Banking Book vs. Trading Book:

- in-depth analysis of the differences between the banking book and the trading book.
- real-world examples and case studies to illustrate the practical implications of these distinctions.

#### • Kick-off Portfolio Management Trading Game:

- Introduce an interactive trading game that simulates portfolio management scenarios.
- Outline the rules, objectives, and the educational purpose of the game.
- start the initial phase of the game, setting the stage for continued engagement throughout the course.



# Day 2

## Understanding Interest Rate Risk in the Banking Book (IRRBB)

### • Deep Dive into Interest Rate Risk (IRRBB):

- comprehensive session on the specifics of IRRBB.
- case studies and current market examples to demonstrate the impact of interest rate changes on the banking book.
- Q&A session to clarify complex concepts.

### • Gap Analysis:

- gap analysis, a key tool in managing IRRBB.
- practical exercises to perform gap analysis using hypothetical data.
- Discuss strategies to mitigate risks identified through gap analysis.

### • Interactive Case Study Analysis and Group Discussion:

- Analyze real-world case studies that highlight the challenges and solutions in managing IRRBB.
- group discussions and collaborative problem-solving based on these cases.

# Day 3

## In-Depth Exploration of Duration Risk and Its Management

### • Interactive Introduction to Duration Risk:

- introduction duration risk
- real-world examples to illustrate the concept and its importance in fixed-income portfolio management.

### • Deep Dive into Theory and Calculation of Duration:

- detailed theoretical background on duration.
- Introduce mathematical models and formulas for calculating duration.
- Conduct hands-on exercises where participants calculate duration for different types of bonds and fixed-income securities (conceptual understanding)



## • Case Study Analysis: Duration Risk in Action:

- Analyze real-world case studies demonstrating the impact of duration risk on various financial instruments.

## • Portfolio Implications and Interactive Workshops:

- Discuss how duration risk affects the overall risk profile of a banking book.
- workshops where participants can simulate portfolio adjustments based on duration analysis.
- Exploring various strategies to manage duration risk in a portfolio context.

## • Holistic View of Duration Risk Management:

- Introduce the concept of integrating duration risk management with other risk types like credit and market risks.

- Discuss the importance of a comprehensive risk management approach in ALM.

## • Stress Testing and Scenario Analysis for Duration Risk:

- stress testing methods specific to duration risk.
- scenario analysis illustration and exercises to prepare for different market conditions impacting duration.

# Day 4

## Advanced ALM Strategies and Risk Management Techniques Advanced ALM Concepts

### • Understanding Derivatives:

Dive deep into the world of derivatives, exploring their types, uses, and risks. Understand how they fit into an ALM strategy.



### • Structured Products:

Learn about structured products, their design, and how they can be used to enhance yield

### • Case Study Analysis:

Analyze real-world case studies where derivatives and structured products played a key role.

### • Holistic View of Risks:

Understand how to integrate credit, market, and operational risk management within the framework of ALM.

## Advanced Simulator Session

### • Stress Testing and Scenario Analysis:

Learn about stress testing methods and scenario analysis to prepare for adverse market conditions.

### • Simulator Exercise:

Use the Portfolio Management Trading Game to apply advanced ALM strategies and assess their impact on portfolio performance and risk.

# Day 5

## Mastering Regulatory Compliance, Effective Reporting, and Portfolio Management under Constraints

### Navigating the Regulatory Maze and Thriving under Constraints

- **Global and Local Regulations Overview:**

An in-depth look at key banking regulations, including Basel III/IV, Dodd-Frank, and regional directives that impact ALM practices.

- **Compliance Strategies:**

Effective strategies for staying compliant with evolving regulatory requirements.

This includes understanding capital and liquidity requirements, stress testing mandates, and risk management protocols.

- **Interactive Discussion:**

Engage in a discussion on recent regulatory changes and their implications for banks and financial institutions.

### Best Practices in ALM Reporting

- **Reporting Essentials:**

Detailed exploration of essential components of effective ALM reporting, focusing on clarity, accuracy, and compliance with regulatory standards.

- **Hands-On Exercise:**

Participants will work on creating a sample ALM report, incorporating elements like risk exposure, capital adequacy, and liquidity positions.

## Portfolio Management under Regulatory Constraints

- **Managing Portfolios with Constraints:**

Techniques for optimizing portfolio performance while adhering to regulatory constraints. This will cover aspects like capital efficiency, risk-weighted assets (RWA) management, and liquidity coverage ratio (LCR) considerations.

- **Case Studies**

Review and analyze real-world examples of portfolio management decisions made under regulatory constraints.

### Scenario analysis

- **Scenario Analysis:**

Participants will be given different regulatory scenarios to test their decision-making and adaptability.

### Why Join?

- **Stay Ahead:**

In a sector where regulations and markets are constantly evolving, staying updated is key

- **Expert Guidance:**

Learn from seasoned professionals and guest speakers with extensive industry experience.

- **Practical Experience:**

Engage in hands-on learning with our state-of-the-art trading simulator.

- **Customized Learning:**

Whether you are a novice or an expert, our course content is tailored to cater to various levels of expertise.

Embark on this transformative learning experience with us and redefine your professional journey in the world of banking and finance. Let's navigate the complexities of ALM together!

## Who Should Attend?

- **Banking and Finance Professionals:**

Enhance your expertise in financial management.

- **Risk Managers and Analysts:**

Deepen your understanding of risk

- **Portfolio Managers:**

Gain cutting-edge strategies for portfolio optimization.

- **Financial Regulators:**

Understand ALM from a regulatory and compliance perspective.

- **Financial Technology Specialists:**

Learn about the impact of ALM on financial technologies and innovations.



# PETER BOKMA,

Qatar Internal Islamic Bank



With over 45 years of experience at the intersection of international Treasury and Investment Banking Consulting, Peter has developed a comprehensive and nuanced expertise across both conventional and Islamic treasury environments. His career has been marked by the development of advanced trading models that have become foundational to innovative trading strategies. Through detailed portfolio analysis, he has enhanced asset performance and brought precision to asset allocations.

A key achievement in my career has been the successful implementation of four full-cycle treasury systems. These projects have strengthened operational resilience and streamlined financial processes, leading to quicker and more efficient transactions. He has played a pivotal role in driving significant changes within globally renowned firms, making lasting impacts in regions including Europe, Australia, Singapore, the USA, Qatar, and Saudi Arabia.



His skills as a sophisticated commercial strategist are backed by a track record of significant bottom-line achievements. He excels in motivating and challenging teams, aiming for an operational framework that emphasizes high performance and innovation. His expertise lies in business requirement analysis, Treasury, and Investment Control setups.

Recognized for my reliability and effectiveness, I have consistently excelled in challenging commercial environments. His communication skills and negotiation abilities enable me to drive strategic transformations, fostering continuous improvement and operational excellence.

In addition to his professional skills, he is multilingual, fluent in Dutch, English, German, and proficient in conversational French, with a basic understanding of Tagalog. My extensive training background covers experiences in the United States, further enriching my global perspective.

Additionally, he has provided consultancy and training to prestigious clients such as Commerzbank, ING Bank and Group, ABN Amro, Arab Banking Corp, KIPCO, Qatar Intl Islamic Bank,

Qatar Internal Islamic Bank, ARAMCO, Nakilat, HSBC, Gulf International Bank, and many others, either through his network of event management organizations or directly. This diverse client base reflects the breadth and depth of my expertise and the wide-reaching impact of his work in the field.

# Asset and Liability Management Masterclass

12th - 16th February 2024,  
HYATT PLACE HOTEL, DUBAI, UAE  
& Online on Zoom

FOR REGISTRATION PLEASE COMPLETE THIS FORM AND EMAIL BACK TO  
MUHAMMAD SAAD

EMAIL: SAAD@GIINTELLIGENCE.COM | TEL : +44 2080 508 945

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