DUPLEIX
INSTITUTE
Customised tools for financial sector

Strategic Asset & Liability Management (ALM) & Treasury Risk Management After Covid-19 Masterclass for Corporates & Financial Institutions

(24 CPD hours)

An all-encompassing educational and developmental experience for Treasurers, Risk Managers, ALM practitioners, Investment Managers, Finance Managers & Auditors
24 – 26 March 2021 & 27 – 29 September 2021

This workshop will be facilitated an ALM expert and former Treasurer for Barclays
www.dupleixinstitute.com

OVERVIEW

The low interest rate scenario, along with the significant impact of the COVID-19, is reducing the core banking profitability in various markets. Financial institutions are thus shifting towards commission-based income from the likes of payments and tech businesses. One of the immediate effects of the health emergency on the real global economy is the increased credit risk of corporate and retail clients of the banks. In order to continue financing the real economy and support its recovery, banks are called to distinguish between purely temporary phenomena, destined to be reabsorbed in a short time, and longer lasting impacts which would require actions of management and reclassification.

This 3-day Strategic ALM & Treasury Risk Management After Covid-19 Masterclass will equip you with knowledge and tools on how to implement a best practice ALM model at your bank, insurance company or company that will enable your organisation to create value during the economic recovery period and going forward. The Masterclass covers the latest techniques in Asset and Liability Management and will enable you to determine the level of maturity of your ALM processes at your organisation. Delegates will get templates for use at their organisation & will be exposed to 'hands-on' learning through a number of case studies.

WHO SHOULD ATTEND?

- Heads of Treasury and Treasury Managers;
- Chief Financial Officers and Finance Managers;
- Chief Risk Officers and Risk Managers;
- Board Non-Executive Directors responsible for Risk and ALCO Committees;
- Head of Credit and Credit Risk Managers;
- Risk Managers and Risk professionals; and
- Compliance and Internal Audit Professionals.

LEARNING OUTCOMES AND BENEFITS

In just 3 days delegates will be able to learn the following:

- Latest developments in Asset and Liability Management;
- Create value for your organisation in a changed environment;
- Assess the level of maturity for the ALM processes in your organisation;
- Develop action plans to bridge gaps in your ALM processes
- Develop a checklist with take-aways for immediate application at your institution.

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COURSE OUTLINE

Module 1: Successfully implementing ALM After Covid

- Objectives of the modern Asset and Liabilities Management
- Key success factors
- What targets to set?
- What risks to measure?
- Current trends in ALM management

Case Study: Value-creation through ALM

Module 2: ALM Process and Measurement Tools

- Developing and refining an ALM model for your organisation
- Regulations on ALM
- Static risk assessment
- ALM process maturity
- Governance of the ALM process

Exercise: Determining ALM maturity for your organisation

Module 3: Strategic Liquidity Risk Management

- Overview of Liquidity Risk Management in Banks and insurance companies
- Overview of Cash Management in corporates
- Cost of liquidity
- Implementation of Basel III liquidity ratios and measurement
- Creating and testing contingency funding plans (CFPs)
- Stress testing liquidity risks

Case Study: Creating funding plans

Module 4: Strategic Capital Management

- Different types of capital & choosing a capital measure
- Measuring cost of capital and incorporating it in pricing and performance measurement
- Optimising capital structure
- Raising capital in a covid-19 environment

Case Study: Creating capital plans

Module 5: Strategic Interest Rate Risk Management

- Simple vs Advanced methods of interest rate risk management
- Symmetry vs asymmetry in a balance sheet
- Sources of interest rate risk
- Measuring interest rate risk on income statement vs interest rate risk on balance sheet
- Immunising the Balance Sheet against interest rate risk

Case Study: Immunising the Balance Sheet against interest rate risk

Module 6: Strategic Foreign Currency Management

- Setting risk appetite for FX risk
- Regulatory requirements for FX risk
- Local currency vs Foreign currency balance sheet

Module 7: Hedging techniques

- Risk management objectives in hedging
- Deciding which risks to hedge?
- Hedging instruments in ALM
- Hedging techniques in ALM
- Hedging accounting requirements in terms of IFRS standards

Exercise: Drafting a hedging policy for your organisation

Module 8: Funds Transfer Process (FTP)

- What is FTP?
- FTP methods and models
- FTP curves and valuation
- Implementing an FTP model

Exercise: FTP modelling

Module 9: Organisation of the Treasury Department

- Set up of the Treasury Department
- Middle Office and excellence in Product Control
- Controls in the Middle Office
- Achieving Back Office excellence
- New products in the Treasury Department

Case Study: Re-organisation of the Treasury Department

Module 10: Balance Sheet Optimisation

- What is Balance Sheet Optimisation for financial institutions & Working Capital Optimisation for corporates?
- Setting optimisation targets
- Integrating optimisation and risk appetite
- Executing on optimisation targets

Case Study: Balance Sheet Optimisation

Module 11: ALM Information Systems

- Requirements for ALM information systems
- Implementing an ALM information system
- Integrating an ALM information system with the Trading platform

Case Study: Implementation of ALM Information System

FACILITATOR

Themba Mazibuko is the President and CEO of Dupleix Institute. He is a highly sought-after Asset and Liability Management (ALM) & Enterprise-wide Risk Management (ERM) consultant, trainer and inspirational speaker with more than 23 years financial services experience gained in South Africa and at least 13 countries in Africa. He is a Chartered Accountant (South Africa), an FRM (Financial Risk Management) holder, MBA holder and a member of the CFA Institute based in America. He has also delivered over 600 talks and training workshops over 10 years to a number of financial institutions on risk management, financial management, balance sheet management, asset-liability management and compliance topics. Themba is an expert on financial risk management, capital management & ALM. He has consulted for a number of large financial institutions in at least 10 African countries assisting them to implement Basel II/Basel III, IFRS 9 and IFRS 17 projects. He worked for 12 years for KPMG and 5 years for Barclays Africa where he was Treasurer for Barclays Africa Retail and Business Bank.

ABOUT DUPLEIX INSTITUTE

Dupleix Institute is a specialised and international consulting firm that offers financial advisory, risk management and strategy expertise to financial institutions and governments in Africa. The success of the company emanates from the outstanding capabilities of its consultants who are recognised as experts in their respective fields; a close relationships with a select global network of respected academic and industry experts, a deep knowledge of and passion for Africa and from a corporate philosophy that emphasises interdisciplinary collaboration and responsive service.

Dupleix Institute is also the leading accredited company specialising in the delivery of customised, research-based and inspiring training programs. The practical training programs offered by the Institute assist clients to address real world challenges and position themselves for the future.

The company was founded in February 2012 and currently operates from Randpark Ridge in Johannesburg, South Africa with offices in Gaborone and Lusaka.

Dupleix Institute can also organise customised, in-house training interventions in line with your organisation strategy & training plan. Contact Sheila on sheila@dupleixinstitute.com or +27 87 985 0446

UPCOMING TRAININGS

1. Strategic Governance, Risk and Compliance (GRC) Masterclass – 19 – 21 April 2021
2. Credit Portfolio Management in a Downturn NPL Management Masterclass – 28 – 30 April 2021
3. Liquidity Risk Management & funds Transfer Management Masterclass – 17 – 19 May 2021
4. Financial Modelling & Valuation for Investment Banking & Corporate Finance Professionals- 24 – 26 May 2021
5. Risk-based AML & CTF Masterclass – 21 – 23 June 2021
6. Project Finance Masterclass – 28 – 30 June 2021
7. Advanced Stress Testing, Capital planning & ICAAP Masterclass – 19 – 21 July 2021
8. Basel III and IV Masterclass – 26 – 28 July 2021
9. Mastering Strategy Execution (Using Balance Scorecard) Masterclass – 16 – 18 August 2021
10. School of Bank Risk Management – 23 -25 August 2021
11. Excel for Financial Services professionals: Introduction to VBA – 13 – 15 September 2021
12. Effective Budgeting, Cost Control and Forecasting Masterclass – 20 – 22 September 2021
13. Strategic Asset & Liability Management in Uncertain Times (ALM) Masterclass – 27 – 29 September 2021
14. Credit Portfolio Management in a Downturn NPL Management Masterclass – 18 – 20 October 2021
15. Compliance Professionals Development Masterclass – 25 – 27 October 2021
16. Financial Modelling & Valuation for Investment Banking & Corporate Finance Professionals- 15 – 17 Nov 2021
17. IFRS standards update for 2021/2022 – 22 – 24 November 2021
18. Bank Directors Development Masterclass – 1 – 3 December 2021

REGISTRATION FORM – Strategic ALM Treasury Risk Masterclass

Investment: R13 999 Excl VAT (Online course fees)
R16 999 Excl VAT (Course fees with no accommodation)
R24 999 Excl VAT(All inclusive fees including accommodation, food,airport-transfers and costs of the Johannesburg/soweto Trip)

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AUTHORISING PERSON:

First name:		Surname:	
Company:		Designation:	
Postal Address		Phone:	
Country:		Fax:	
Postal Code:		VAT No:	
E-mail Address:			
Signature:		Date:	

By completing and signing this form, the authorising signatory accepts the terms and conditions stated on this form

DELEGATE INFORMATION

Please provide information as you wish it to appear on your name badge (s) and your certificate of attendance.

Title	Delegate name and surname	Designation	E-mail

TERMS AND CONDITIONS

Delegate substitution

Delegates can be substituted at any time at no extra cost. Please inform us of the new name(s) for registration. You may transfer at no extra charge to another event, provided you do so in writing at least 10 working days before the event. Transfers within the 10 working days will be charged an administration fee of 10%.

Cancellations

14 days prior to the course, 75% of the registration fee is refundable, 13 to 6 days prior to the course, 50% is refundable. Within 5 days of the course, 25% is refundable. NO REFUNDS FOR NO SHOWS.

In the event of unforeseen circumstances, Dupleix Institute reserves the right to change the workshop content, the speakers, the venue or the date. You will be notified no less than 5 working days prior to any event. Should the event be postponed, you will have the option to attend the next available date of the relevant event. The registration fee will be credited on the delegate accounts

PAYMENT DETAILS

Make payment to:

Dupleix Institute (Pty) Ltd First National Bank Account number 62410185880 Sandton City Branch code, Branch number/Sort Code 250655 Swift code FIRNZAJJXXX

Please note that payment is required in full before the workshop date.