



📅 September 24 – 28, 2018

€ *4,300

📍 FS Campus, Frankfurt, DE

TREASURY MANAGEMENT WEEK



Learning Target

The Treasury Week provides a capstone experience in Risk and Asset Liability Management for treasury professionals with banking and corporate finance backgrounds. The week is designed for CETM participants who have successfully completed all e-learning modules, but it can also be accessed directly by experienced executives looking to get up to speed quickly on best practices in Asset Liability Management.

Asset Liability Management is about the interactions between funding strategies and the deployment of productive assets. It measures and manages the impact on earnings and economic capital arising from interest rate, forex and maturity mismatches. Counterparty credit risk and credit portfolio quality represent cross-cutting triggers that may accelerate an ALM crisis. The Treasury Week therefore emphasizes comprehensive scenario analysis and interactive stress testing applied to realistic cases that encourage experiential learning and peer exchange.

Target Group

Treasury Management Week is designed for Heads and senior managers in Treasury Departments and Dealing Rooms, Risk Management and Internal Audit of financial institutions, as well as board members and upcoming board members who want to upscale their Treasury decision making skills.

Methodology

Lecture, discussion, individual and group exercises, case studies

*Price

*Price includes registrations, course materials and 5-days full board accommodation. Group discount of **10 %** in case of two or more participants per company and date. Early bird discount of **10 %** if registered by 24 June 2018. Only one discount may be used.*

*EBTN members and stakeholders are eligible to receive an additional **15%** discount. Be sure to mention your EBTN affiliation to receive this discount*

Content

Fundamentals of Asset & Liability Management

- Scope and Organization of ALM
- Key Regulatory Developments
- Economic Capital & ICAAP

Structural Forex Exposures

- Forex Risk in Structurally Vulnerable Currency Environments
- Currency Induced Credit Risk
- Forex Risk Scenarios and Hedging Strategies simulated with the ALM-PRO

Liquidity Risk

- Practical cases on Liquidity Metrics: ratios, maturity gap, funding matrix, stress testing, deposit prolongation behavior analytics
- Focus on Basel 3 Liquidity Guidance: LCR & NSFR
- Modeling Liquidity Stress under Various Trigger Scenarios on the ALM-PRO Mode

Interest Rate Risk in the Banking Book

- Metrics for Earnings and Economic Capital impacts
- Macro Hedges of IRRBB
- Intro to the ALM-PRO Simulation Platform
- Comprehensive IRRBB Simulation using the ALM-PRO Model

Counterparty & Portfolio Credit Risk

- Expected versus Unexpected Loss
- Diversification and Correlation metrics, Portfolio Stress Testing
- Simulating Portfolio Stress Events on the ALM-PRO Platform



Contact Us

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[Treasury Management Week](#)

Application Process

Please visit www.frankfurt-school.de/tm and use the “**Register Here**” link on the sidebar in order to complete the application form. Early application is strongly encouraged! Alternatively, please call us.