

**ALMA**

**ASSET AND LIABILITY  
MANAGEMENT ASSOCIATION**

# ALMA Training

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**Financial Services Management Development Ltd.**

- ▶ Understanding Bank A.L.M. # 15 4 - 6 March 2008  
# 16 September 2008
  
- ▶ Managing the Group Balance Sheet# 6 12 - 14 November 2008

## Understanding Bank A.L.M. (2000)

...broad understanding of ALM  
for new entrants...

Overview of banking  
Liquidity  
Interest risk  
Capital  
Product support

## Managing The Group Balance Sheet (2003)

...understanding b/s dynamics  
as bank responds to change...

ALM issues : asset v liability led  
Active ALM: group synergies  
Challenges: Basel 2, liquidity  
Merger issues  
Contingency planning  
Equity related issues

- ▶ Understanding Bank ALM
    - concept based
    - 3 practitioners
  - ▶ Managing the Group Balance Sheet
    - case based
    - 6 practitioners
- 3 x 1/4 days - Liquidity  
- Interest risk  
- Capital
- 6 x 1/2 days - ALM group strategies  
- Mergers  
- Basel 2  
- Liquidity  
- Transfer pricing  
- Contingency planning

- ▶ Volunteers to replace and refresh
- ▶ Meeting end Q1 2008 to:
  - review course content
  - update if necessary
  - resource each practitioner session
- Contact: Bill Rickard  
bill.rickard@rbs.com  
0207 085 6387