



## PREVIEW OF YOUR NEXT BTRM LECTURE, WEDNESDAY 26 OCTOBER 17:30 (GMT)

### LECTURERS:

#### PROFESSOR MOORAD CHOUDHRY



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#### COLIN JOHNSON



CHAIRMAN OF THE UK ALM ASSOCIATION

### LECTURE OUTLINE

This lecture introduces the concept of bank asset-liability management (ALM). It emphasises its importance as a core discipline in banking, of equal value and importance in strategy and price setting as it is in balance sheet risk management.

### TOPICS

- Evolving role of ALM in banking institutions
- Traditional gap analyses of banking book products
- Strategic ALM: integrating origination policies and strategy across both sides of the balance sheet; simultaneous nature of asset and liability creation
- ALM and balance sheet management
- Template ALM policies for small, medium and large banks
- The "balance sheet triumvirate": ALM operating model and organisational requirements, and functions related to Finance, Risk Management and Treasury
- Regulation, financial markets and ALM

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**CANDIDATES ARE ENCOURAGED TO ATTEND EACH LECTURE.**

**LECTURES WILL BEGIN AT 17:30 GMT AND WILL BE HOSTED AT:  
CCT VENUES-BARBICAN, ALDERSGATE HOUSE, 135-137 ALDERSGATE STREET, BARBICAN, LONDON, EC1A 4JA**

**PLEASE RESPECT THE PRESENTER AND YOUR PEERS BY ARRIVING EARLY OR ON TIME.**

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