



RURAL BANKERS RESEARCH AND DEVELOPMENT FOUNDATION, INC.

2/F RBAP Building, Andres Soriano Jr. Avenue corner
Arzobispo St., Intramuros, Manila
Telephone Nos. 527-2972 • 527-2968 •
Telefax Nos. 527-2980 • 527-2969
training@rbap.org - www.rbap.org

Asset and Liability Management In Banks Seminar

Date: February 13-14, 2015 (Friday-Saturday)

Venue: Gov. Licaros Hall, RBAP, Intramuros, Manila

Time: 8:30am to 5:00pm

Resource Person: MR. AUDIE A. CABUSAO, CPA
*Investment Banker at Land Bank of the Phils., Trainer
and Consultant*

Seminar Fee:

1. **Early bird** – P4,400 (on or before Jan 27)

2. **Regular Rate** – P4,800 (After Jan 27)

3. **Non-Member/Delinquent** – P5,760

Mode of Payment

- ✓ A Non-Refundable commitment fee of P2,400.00 per participant.
- ✓ Bank account (**LBP – Intramuros Branch Savings Account Number 0012-1046-26**).
- ✓ Proof of payment fax to (02) 527-2980.
- ✓ **Check payments, should be payable to (RBRDFI).**

Training Policies:

Reserve first with RBAP-RBRDFI your training slot, and wait for RBAP-RBRDFI confirmation of your reservation. Thereafter, you may deposit the Registration Fees, book ticket (airline) and secure accommodations.

RBAP-RBRDFI will not be responsible for any damage caused by unconfirmed reservation (s).

Likewise, once training is FULL, RBAP-RBRDFI has the right to refuse participation or reimbursement on any damage brought by unconfirmed reservations.

Deadline for submission of registration is not later than **February 10, 2015.**

1. Reservation via telephone conversation is accepted. However, Registration Form and fee must be settled 10 days prior the seminar date or **January 30, 2015.** Otherwise, reservation is considered cancelled.

2. Cancellation Policy: - This will apply to non-subsidized training fee.

a) 10 days prior the seminar date is entitled for a full refund. *Regular Rate only

b) 3 days prior to the seminar date is entitled for a half refund * Regular Rate only

c) Participants who have paid but failed to show up for the seminar will only be entitled to a rebate of 50% of the total registration fee. (Regular Rate only)

d) For special cases (health, accident etc.), kindly coordinate with RBRDFI staff for refund procedures and requirements.

Expected Participants

President, Director, Risk Manager, Fund Manager, Treasury and Fund Manager, Compliance Officer, Internal Auditor, and Branch Managers

Learning Objectives

a) Understand fundamental ALM concept and framework

b) Appreciate the importance of ALM in banks

c) Understand the interrelationship of ALM and risk management

d) Identify major risks inherent in banking operations

e) Learn the mechanics of basic ALM risk measurement and strategies

f) Recognize the role of ALM in achieving the bank's business goals and objectives and in complying with regulatory requirements

Course Outline

I. ALM Conceptual Framework

- * Definition and Concept
- * Primary Objectives

II. Importance of ALM to Banks

- *Relevance and Impact
- *Economic and Financial Market Developments
- *Key Role of Banks
- *Banking Regulations

III. Scope of ALM

IV. ALM Support Structures

Alternative Approaches to ALM

V. Interest Rate Risk Management (IRR)

- *Approaches to IRR Management
- *Governance
- *Risk Identification
- *Risk Measurement
- *Developing Scenarios and Assumptions
- *Computing Risk Levels
- *Risk Monitoring
- *Evaluating and Implementing Strategies
- *Risk Reporting & Control
- *Auditing the Rate Risk Measurement Process
- *Risk Limits
- *Risk Measurement Techniques
- *Simulation Approaches
- *Worked Examples

VI. Liquidity Risk Management

- *Importance of Liquidity Risk Management
- *Relationship of Liquidity Risk to Other Banking Risks
- *Early Warning Indicators of Liquidity Risk
- *Asset & Liability Liquidity
- *Funding Concentrations
- *Off-Balance-Sheet Activities
- *Governance
- *Risk Management Process
- *Risk Measurement System
- *Management Information System
- *Risk Limits
- *Internal Controls
- *Monitoring and Reporting Risk Exposures
- *Contingency Funding Plan
- *Other Liquidity Risk Management Tools
- *Worked Examples

VII. Workshop, Analysis and Interpretation

- *Liquidity Gap Report
- *Repricing Gap/Earnings-at-Risk Report
- *Contingency Funding Plan
- *ALM Policy



CONFIRMATION SHEET

Asset & Liability Management in Banks Seminar

February 13 -14, 2015 (Friday-Saturday)

Gov. Licaros Hall, 2F RBAP Bldg. A. Soriano cor Arsobispo St. Intramuros, Manila

For your reservation, please coordinate to RBRDFI Training Officers Mr. Ace M. Calang /Ms. Grace Dimapilis / Ms. Jesica Cepeda Contact details: (02) 527-2969, 527-2980; 09178374604; 09178374603; 09178374599
Emails: training@rbap.org, gracedestira@gmail.com, jescepeda.rbap@gmail.com

Name	Designation	Nick-name	Degree and Year Graduated
1.			
2.			
3.			

Date: _____

(Printed Name and Signature)

Designation: _____

Telephone: _____

Mobilephone: _____

Email address: _____

Rural Bank : _____

Province : _____

Address : _____