



FINANCE AND TREASURY TRAINING

Asset and Liability Management

5 day course

Classroom, online or in-house

Course overview

Asset and liability management is where a balance sheet's structural risks are identified and managed: mismatches in maturity, repricing, currency and liquidity that do not appear in a profit statement until they cause a problem. This course covers the discipline for banks and other balance sheet intensive institutions. Delegates work through gap analysis, duration and interest rate sensitivity, liquidity risk and the funding profile, currency mismatch, funds transfer pricing, and the governance of an asset and liability committee. Regulatory requirements including liquidity ratios are covered, with attention to the market conditions of African banking where funding is shorter and less stable than the models assume.

What you will learn

- Construct and interpret a maturity and repricing gap analysis
- Apply duration and interest rate sensitivity measures
- Assess liquidity risk and the stability of a funding profile
- Analyse currency mismatch and its management
- Explain funds transfer pricing and its behavioural effect
- Meet regulatory liquidity and capital requirements
- Run an effective asset and liability committee

Who should attend

- Treasury and asset and liability management professionals
- Bank finance and risk staff
- Asset and liability committee members
- Regulators and supervisors
- Internal auditors covering treasury

Course outline

- 01 The structural risks in a balance sheet
- 02 Maturity and repricing gap analysis
- 03 Duration and interest rate sensitivity
- 04 Liquidity risk and funding profile stability
- 05 Currency mismatch and its management
- 06 Funds transfer pricing and behaviour
- 07 Regulatory liquidity and capital requirements
- 08 Asset and liability committee governance

Upcoming dates

Dates	Venue	Format	Fee per delegate
21 to 25 September 2026	Online	Online	R8,500
28 December 2026 to 1 January 2027	Nairobi, Kenya	Classroom	USD 1,325
11 to 15 January 2027	Windhoek, Namibia	Classroom	R19,950
22 to 26 February 2027	Johannesburg, South Africa	Classroom	R19,950



Fees and how to register

This 5 day course is **R8,500** per delegate online, **R19,950** in the classroom in South Africa, Botswana, Namibia, Lesotho and Eswatini, and **USD 1,325** in the classroom elsewhere in Africa. In-house training is quotation on request. Book 2 or more delegates on this course and save 10%.

To register or request an in-house proposal, visit www.afrisciencegroup.com, email info@afriscience.co.za, or WhatsApp us on **+27 63 479 1136**.

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