

AMFM-2425-514-ALM, Fair Values and Balance Sheet Optimisation		
<b>Name of lecturer(s) &amp; Email</b> Tim Pillards <a href="mailto:Tim.pillards@belfius.be">Tim.pillards@belfius.be</a>	<b>Level/Semester, Status, Timing</b> Semester 2 Compulsory Between 23-01-25 and 06-03-25	<b>ECTS*, CH &amp; SDL**</b> 1,5 12 33
<b>Description of the course</b> Asset and Liability Management (ALM) is the management of risks arising from assets and liabilities mismatches. It reviews the management of interest rate and liquidity risks. In this course we go in depth on the financial, regulatory, valuation and accounting topics needed at ALM. Students will be able to understand the banking book, determine the interest rate and liquidity risks and calculate the regulatory ratios. They will also obtain the tools needed to determine a good course of action to handle these risks. In short, students will develop all competences needed to start working at an ALM department.		
<b>Course units</b> - Asset and Liability Management - Financial Instrument Valuation - Balance Sheet and Profit and Loss Optimization		
<b>Course Learning Outcomes (CLOs)</b> The objective of the course is that students will be able to understand the banking book and be able to calculate the interest rate and liquidity indicators needed to determine the risks. They will also understand and be able to calculate the regulatory ratios and understand the impact on accounting. More importantly, students will be able to think high level of the type of possible impacts on ALM and the actions they can take to measure and contain these impacts.		
<b>Prerequisite (if any)</b> Derivatives and banking management		
<b>Contribution to Programme Learning Objectives (PLOs)***</b> <ul style="list-style-type: none"><li>● Learning Objective 1.1: Reinforcement</li><li>● Learning Objective 2.1: Not Covered</li><li>● Learning Objective 3.1: Introduction</li><li>● Learning Objective 4.1: Mastery</li><li>● Learning Objective 5.1: Mastery</li></ul>	<b>Evaluation scale</b> 0-20	
<b>Main Teaching methods used in the course</b> Lecture, Directed Discussion, Problem-based learning		
<b>Contribution to the Environmental, social and governance (ESG)</b> Course Contribution to ESG: No Contact Hours are dedicated to ESG: 0 Contact Hours containing climate solutions for how organisations can reach net zero: 0 Description of contribution: 0		

**Notice:** The information available in the course outline is subject to change. Please keep yourself informed at all times by regularly checking Canvas.

\*ECTS - European Credit Transfer and Accumulation System (1 ECTS = 30 hours of learning)

\*\*CH - Contact Hours in class or online, SDL - Self-Directed Learning including readings, homework, group work, preparation to assessment, etc

\*\*\*PLO - Programme Learning Objectives are available on the curriculum page

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### Assessment methodology / Learners Use of Time and Load

#### Project/Individual Assignment

- weight 100%
- workload estimated = 45 hours
- due 06/03/2025
- Guidelines : Oral presentation

### Readings

Required  
none

Recommended  
none

### Other Learning Materials

none

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