

## DAY 1

The fatal impact of the financial crisis

The fundamental role of ALM

Structuring of the role of ALM

The major methodological principles of ALM

Modeling deposit collection

Defining scenarios

Stress testing and defining constraints

## DAY 2

The Asset and Liability Management Committee

ALM and Risk Governance

Investing the own funds of the Bank

ALM reporting in Banks

Techniques for measuring Interest Rate Risk and Liquidity Risk

## DAY 3

The standard approach: static gap analysis

Dynamic gap analysis

Set up of a hedging policy

Investment of capital

Strategic Capital Management

## DAY 4

Defining funds transfer pricing and Risk adjusted return on capital

Full incorporation of the NSFR and LCR into FTP frameworks

Establish FTP methodologies to work under different interest rates environments and forthcoming regulations surrounding interest rate risk

Allocating the Balance Sheet

## DAY 5

Behavior assumptions

Cash flow predictions and back testing

Example on refinancing strategy

Transformation and refinancing risk

Interest rates scenarios and hedging strategies

Example of a rescue operation