

Trasparenza and Risk Analitika invite you to join us

Agenda

09:30 Registration and coffee

10:00 Introduction

- Current developments on the financial markets
- Key issues that banks are facing
- New regulation for banks
- Why do we need ALM

10:45 ALM and Market Risk Management Solution Explained

- RFW ALM – 7 steps to get it right first time
 1. Getting the data
 2. Instruments and cash flow calculations
 3. Portfolio structures and asset allocation
 4. Portfolio revenues and risks evaluation
 - Cash flow analysis and liquidity management
 - Interest income and risk analysis
 - FX revenues and risks
 5. Develop strategies
 - scenarios and simulations
 6. ALCO –decisions
 7. Monitoring Results and Reporting

11:50 Coffee break

12:00 Project management for RFW ALM implementation

- Project organization - roles and responsibilities
- Project risks and risk mitigation techniques
- Project time line

12:30 RFW ALM implementation: Business Case

- Strategic reasons for ALM and risk management
- The scope and process
- Implementation challenges
- Results

Guest speaker: Customer Representative

13:00 Questions and Answers

13:30 Close: lunch and drinks

