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2022 ALM ACADEMY

Presented in partnership with ALM First Financial Advisors

ADVANCED ASSET LIABILITY MANAGEMENT TRACK

This two-day intensive course is suited for financial analysts and those directly responsible for managing and monitoring the credit union's rate risk exposure. Topics include an in depth review of model assumptions, liquidity risk management, investment analysis and derivative transactions.

Tuesday, October 18, 2022

8:00 a.m. – 9:00 a.m.	Registration
9:00 a.m. – 11:45 a.m.	Investment Analysis
11:45 a.m. – 12:45 p.m.	Lunch
12:45 p.m. – 2:00 p.m.	Assumptions
2:00 p.m. - 2:15 p.m.	Break
2:15 p.m. – 3:15 p.m.	Regulator's Perspective
3:15 p.m. – 4:15 p.m.	Economic Update
4:15 p.m. – 4:45 p.m.	Exploring Trends in the NEV Supervisory Test
6:00 p.m.	Dinner

Wednesday, October 19, 2022

9:00 a.m. – 10:15 a.m.	Liquidity Management
10:15 a.m. – 12:00 p.m.	Derivatives
12:00 p.m. – 1:00 pm	Lunch
1:00 p.m. – 2:15 pm	Sensitivity Testing: 'What-if' Scenario Analysis
2:15 p.m. – 3:00 p.m.	Back Testing/Model Verification