BTRM COHORT 20 Lecture programme

STAGE 1

Module	Lecture Number and Title	Lecturer	Date	Week
Primer	1A. Primer on bank business model: maturity transformation, financial statements and regulation	Moorad Choudhry	**Mi, 02 Okt 2024**	1
	1B. Primer on bank business model: loans, deposits, cash flows and the balance sheet	Dean Carter		
1	2. The Risk Management Framework (RMF) and Risk Appetite Statement (RAS). Banking products, FX hedging and net interest margin	Amitabh Singhania / Chris Westcott		
	2B. Sustainable Banking and Climate Change Risk Management	Miranda Love		2
	3. Asset-Liability Management: Strategic ALM and balance sheet management. ALM Optimisation Principles	Diogo Gobira / Beata Lubinska	Mi, 16 Okt 2024	3
	4. Basel III and "Basel IV" capital and liquidity rules	Periklis Thivaios		
	4B. Evolution of the bank stress testing process and aspects of future stress testing policy.	Miranda Love		4
	5. ALM trading and hedging principles I: Money markets. ALM Simulation Game: introduction and discussion.	Peter Eisenhardt		
	6. ALM trading and hedging II: Interest Rate Risk in the Banking Book (IRRBB)	Chris Westcott / Michael Eichhorn		5
	6B. A Primer on Value-at-Risk measurement methodology	Patrick Carey		Fri
	6C. Credit spread risk in the banking book (CSRBB)	Patrick Carey		Mon
	6D. FX Cross-Currency Basis	Jessica James		Tues
	Module 1 On-line test (multiple choice)			
2	7. Treasury Target Operating Model and reporting line. Evolution of the bank Treasury function, from the money markets desk to digital	Polina Bardaeva / Colin Johnson		6
	7B. The bank Treasury function and where it fits in banks and banking	Dean Carter		
	8. The ALCO Governance Framework: Terms of Reference and ALCO sub-committee best-practice	Moorad Choudhry	Mi, 13 Nov 2024	7
	8B. Fundamental Review of the Trading Book (FRTB) requirements.	Patrick Carey		
	9. ALM and credit risk management. IFRS9 and loan provision policy.	Graham Hillier / Natasha Bourne		8
	Module 2 On-line test (multiple choice)			
3	10A. Primer on Hedge Accounting and Macro Hedge Accounting.	Natasha Bourne		
	10. Capital markets for bank issuers (AT1, T2, Secured, Unsecured).	Peter Eisenhardt		9
	11. Securitisation: mechanics for balance sheet management. Practical issues in structuring a securitisation transaction.	Andrea Cremonino / Chris Westcott		
	12A. Regulatory Reporting Risk	Miranda Love		
	12. Recovery Plan (RP) and Resolution Plan (RP): Best-Practice Principles.	Chris Westcott		10
	12B. Strategic Risk and ICAAP / Balance Sheet Risk	Khaliq Ali		
	13. The credit rating agency process. Investor relations.	Edward Bace		11
	13B. Model risk management	Joe Breeden		
	Module 3 On-line test (multiple choice)			
	STAGE 2			
4	14. Liquidity risk management Introduction. Post-crash swap discounting and pricing principles. Post-LIBOR and use of RFRs in ALM pra	Jonathan Farnan / Kevin Liddy		12
	15. Liquidity risk management II: Risk metrics and limits. The principles of Derivatives XVAs (CVA, FVA, MVA).	Chris Westcott / Kevin Liddy		
	16. Liquidity risk management III: Liabilities strategy. HQLA portfolio management and optimisation.	Jonathan Farnan		13
	16B. Approach to modelling non-maturing deposits (NMDs) and Term Deposits for IRRBB and liquidity risk.	Patrick Carey		
	17. Internal funds transfer pricing ("FTP") and funding policies.	Engelbert Plassmann		14
	18. Introduction to yield curve interpolation and interpretation. Constructing the Yield Curve.	Claire Trythall / Polina Bardaeva		15
	18B. Pension risk management in banks	Malgorzata Tynecka		
	19. Liquidity reporting, stress testing and ILAAP, intra-day liquidity risk. Asset encumbrance policy.	Chris Westcott		16
	20. Collateral management: Bilateral Margin Rules and Central Clearing. Impact of CCPs on ALM	Kevin Liddy		17
	Module 4 On-line test (multiple choice)			
5	21. The SREP on-site process. Capital management I: capital structure.	Andrea Cremonino		18
	22. Capital management II: capital strategy, capital planning and ICAAP process. Regulatory Reporting.	Chris Westcott		
	22B. Reverse Stress Testing	Michael Eichhorn		19
	22C. ALM Integration across the balance sheet.	Jan Willem Jagtenberg		
	23A. Bank Treasury and The 3rd Line of Defence	Patricia Geraghty		20
	23B. Operational Risk and ALM.	Amitabh Singhania		21
	23. Principles of Policy Documentation. Principles of Business Writing for ALM professionals	Chris Westcott / Michael Eichhorn		22
	CONCLUSIONS: Bank ALM, ERM, and "Risk Culture"	Moorad Choudhry	Mi, 19 Mär 2025	23
	Module 5 On-line test (multiple choice)			
	Exam Preparation Review Session	BTRM Faculty	Mi, 26 Mär 2025	24
	COHORT 19 EXAM		Mi, 09 Apr 2025	26