



Presented in partnership with ALM First

ADVANCED ASSET LIABILITY MANAGEMENT TRACK AGENDA

Tuesday, October 24, 2023

8 a.m. – 9 a.m.	Registration & Continental Breakfast
9 a.m. – 10 a.m.	<i>Investment Portfolio Management Overview</i> Nick Trentmann, ALM First
10 a.m. – 11 a.m.	<i>Risk & Diversification in Spread Portfolios</i> John Smith, ALM First
11 a.m. – 12 p.m.	<i>Asset Pricing & Marginal Return Analysis</i> Nick Trentmann, ALM First
12 p.m. – 1 p.m.	Lunch
1 p.m. – 2 p.m.	<i>ALM Modeling: Assumption & Sensitivity Testing I</i> Alain Tourikian, ALM First
2 p.m. – 2:15 p.m.	Break
2:15 p.m. – 3:15 p.m.	<i>Regulators' Perspectives</i> Tom Fay, NCUA
3:15 p.m. – 4:15 p.m.	<i>Economic Update</i> John Smith, ALM First
4:15 p.m. – 5:15 p.m.	<i>Trends & Challenges for Credit Unions in Dynamic Markets</i> Darren Fago, ALM First
5:30 p.m.	Join your peers and your instructors for a reception at Tuscan Kitchen, a 3-minute walk from our venue.

Wednesday, October 25, 2023

9 a.m. – 10 a.m.	<i>Liquidity Management</i> Owen Cole, retired, NCUA
10 a.m. – 10:15 a.m.	Break
10:15 a.m. – 11:45 a.m.	<i>ALM Modeling: Assumptions & Sensitivity Testing II</i> Nick Trentmann, ALM First
11:45 a.m. – 1 p.m.	Lunch
1 p.m. – 2 p.m.	<i>Hedging Strategies for Credit Unions</i> Alain Tourikian, ALM First
2 p.m. – 3 p.m.	<i>Back Testing & Model Validation</i> Robert Spinello, EasCorp