



Presented in partnership with ALM First

## INTRODUCTION TO 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>Introduction to Asset Liability Management</i><br>Deborah Nurse, Merrimack Valley Credit Union       |
| 10 a.m. – 11 a.m.     | <i>ALM Modeling I: Gap and Net Interest Income (NII)</i><br>Darren Fago, ALM First                      |
| 11 a.m. – 12 p.m.     | <i>ALM Modeling II: Net Economic Value (NEV)</i><br>Alain Tourikian, ALM First                          |
| 12 p.m. – 1 p.m.      | Lunch   |
| 1 p.m. – 2 p.m.       | <i>ALM Modeling III: Liquidity Measurement Techniques</i><br>Darren Fago, ALM First                     |
| 2 p.m. – 2:15 p.m.    | Break   |
| 2:15 p.m. – 3:15 p.m. | <i>Regulators' Perspectives</i><br>Tom Fay, NCUA  |
| 3:15 p.m. – 4:15 p.m. | <i>Economic Update</i><br>John Smith, ALM First   |
| 4:15 p.m. – 5:15 p.m. | <i>Trends &amp; Challenges for Credit Unions in Dynamic Markets</i><br>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>It's Not Just Modeling! Keys to Developing a Sound ALM Program</i><br>Cynthia Nelson, EasCorp |
| 10 a.m. – 10:15 a.m.    | Break  |
| 10:15 a.m. – 11:45 a.m. | <i>Liquidity Management</i><br>Owen Cole, retired, NCUA  |
| 11:45 a.m. – 1 p.m.     | Lunch  |
| 1 p.m. – 2 p.m.         | <i>Assumptions</i><br>Kevin Peters, EasCorp  |
| 2 p.m. – 3 p.m.         | <i>ALM Case Study</i><br>Kevin Peters, EasCorp   |