BTRM COHORT 22 Lecture programme

Module	Lecture Number and Title	Lecturer	Date	Week
	STAGE 1			
Primer	1A. Primer on bank business model: maturity transformation, financial statements and regulation	Moorad Choudhry	**Mi, 01 Okt 2025**	1
	1B. Primer on bank business model: loans, deposits, cash flows and the balance sheet.	Dean Carter	Do, 02 Okt 2025	
1	2. Banking products, FX hedging and net interest margin (NIM)	Chris Westcott	Mo, 06 Okt 2025	
	2B. The Risk Management Framework (RMF) and Risk Appetite Statement (RAS)	Amitabh Singhania	Di, 07 Okt 2025	
	2C. Sustainable Banking and Climate Change Risk Management	Miranda Love	Mi, 08 Okt 2025	2
	3. Asset-Liability Management: Strategic ALM and balance sheet management. ALM Optimisation Principles	Diogo Gobira / Beata Lubinska	Mi, 15 Okt 2025	3
	4. Basel III and "Basel IV" capital and liquidity rules	Periklis Thivaios	Mo, 20 Okt 2025	
	4B. Evolution of the bank stress testing process and aspects of future stress testing policy	Miranda Love	Mi, 22 Okt 2025	4
	5. ALM trading and hedging principles I: Money markets. ALM Simulation Game: introduction and discussion	Peter Eisenhardt	Do, 23 Okt 2025	
	6. ALM trading and hedging II: Interest Rate Risk in the Banking Book (IRRBB)	Chris Westcott / Michael Eichhorn	Mo, 27 Okt 2025	
	6B. Credit spread risk in the banking book (CSRBB)	Patrick Carey	Mi, 29 Okt 2025	5
	6C. A Primer on Value-at-Risk measurement methodology	Patrick Carey	Do, 30 Okt 2025	
	6D. A Primer on Fundamental Review of the Trading Book (FRTB)	Patrick Carey	Mo, 03 Nov 2025	
	6E. The FX Cross-Currency Basis	Jessica James	Di, 04 Nov 2025	
	Module 1 On-line test (multiple choice)			
2	7. The bank Treasury function and where it fits in banking. Treasury Target Operating Model and reporting line	Dean Carter / Polina Bardaeva	Mi, 05 Nov 2025	6
	7B. Macrofinance: how fiscal policy and central bank monetary policy impact bank treasury	Jill Cetina	Do, 06 Nov 2025	
	7C. Treasury and Payments Management	Soumya Sarkar	Mo, 10 Nov 2025	
	8. The ALCO Governance Framework: Terms of Reference and ALCO sub-committee best-practice	Moorad Choudhry	Mi, 12 Nov 2025	7
	9. ALM and credit risk management. IFRS9 and loan provision policy	Graham Hillier / Natasha Bourne	Mi, 19 Nov 2025	8
	9B. Primer on Hedge Accounting and Macro Hedge Accounting	David O'Reilly	Do, 20 Nov 2025	
	Module 2 On-line test (multiple choice)			
3	10. Capital markets for bank issuers (AT1, T2, Secured, Unsecured)	Peter Eisenhardt	Mi, 26 Nov 2025	9
	11. Securitisation: mechanics for balance sheet management. Practical issues in structuring a securitisation transaction	Andrea Cremonino / Chris Westcott	Do, 27 Nov 2025	
	12A. Regulatory Reporting Risk	Miranda Love	Mo, 01 Dez 2025	
	12. Recovery Plan (RP) and Resolution Plan (RP): Best-Practice Principles	Chris Westcott	Mi, 03 Dez 2025	10
	12B. Strategic Risk and ICAAP / Balance Sheet Risk	Khaliq Ali	Do, 04 Dez 2025	
	13. The credit rating agency process (parts I and II)	Edward Bace / Jill Cetina	Mo, 08 Dez 2025	
	13B. Investor relations and Stakeholder Management	Edward Bace / Jill Cetina	Mi, 10 Dez 2025	11
	14A. Model risk management	Joe Breeden	Do, 11 Dez 2025	
	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 p	Claire Trythall / Kevin Liddy	Mi, 07 Jan 2026	12
	15. Liquidity risk management II: Risk metrics and limits. The principles of Derivatives XVAs (CVA, FVA, MVA)	Chris Westcott / Kevin Liddy	Mo, 12 Jan 2026	
	16. Liquidity risk management III: Liabilities strategy. HQLA portfolio management and optimisation	Claire Trythall	Mi, 14 Jan 2026	13
	16B. Modelling non-maturing deposits (NMDs) and Term Deposits for IRRBB and liquidity risk	Patrick Carey	Mo, 19 Jan 2026	
	17. Internal funds transfer pricing ("FTP") and funding policies	Engelbert Plassmann	Mi, 21 Jan 2026	14
	18. Introduction to yield curve interpolation and interpretation. Constructing the Yield Curve	Claire Trythall / Polina Bardaeva	Mi, 28 Jan 2026	15
	18B. Pension risk management in banks	Malgorzata Tynecka	Mo, 02 Feb 2026	
	19. Liquidity reporting, stress testing and ILAAP, intra-day liquidity risk	Chris Westcott	Mi, 04 Feb 2026	16
	19B. Asset encumbrance policy	Chris Westcott	Mo, 09 Feb 2026	
	20. Collateral management: Bilateral Margin Rules and Central Clearing. Impact of Central Clearing Counterparties on ALM	Kevin Liddy	Mi, 11 Feb 2026	17
	Module 4 On-line test (multiple choice)			
5	21. The SREP on-site process. Capital management I: capital structure	Andrea Cremonino	Mi, 18 Feb 2026	18
	22. Capital management II: capital strategy, capital planning and ICAAP process. Regulatory Reporting	Chris Westcott	Mo, 23 Feb 2026	
	22B. Reverse Stress Testing	Michael Eichhorn	Mi, 25 Feb 2026	19
	22C. ALM Integration across the balance sheet	Jan Willem Jagtenberg	Mo, 02 Mär 2026	
	23A. Bank Treasury and The 3rd Line of Defence	Patricia Geraghty	Mi, 04 Mär 2026	20
	23B. Operational Risk and ALM	Amitabh Singhania	Mi, 11 Mär 2026	21
	23. Principles of Policy Documentation. Principles of Business Writing for ALM professionals	Chris Westcott / Michael Eichhorn	Mo, 16 Mär 2026	[22]
	CONCLUSIONS: Bank ALM, ERM, and "Risk Culture"	Amit Bansal	Mi, 18 Mär 2026	23
	Module 5 On-line test (multiple choice)			
	Exam Preparation Review Session	BTRM Faculty	Mi, 25 Mär 2026	24
	COHORT 22 EXAM		**Mi, 08 Apr 2026**	26