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Project overview

Establishment of reporting structures in the asset liability management of a complex balance sheet structure

Client / Sector	**Austrian savings and loan association**
Project description	**Establishment of reporting structures in the asset liability management of a complex balance sheet structure** • Development and creation of internal processes • Specification of the processing of results
Service	• Support during the calculation, analysis and processing of Delta and Vega risks in order to achieve a solid ALM management foundation and to place the obtained data within the context of current market developments • Development and creation of internal processes oriented to the "best practices" of experienced market participants
Technology	Excel, VBA
Professional Input	• Experience with the analysis and valuation of interest rate risks and the implementation of quantitative models • Knowledge concerning current models in the market and risk management processes for the interest rate risks of banks. Experience with the development and management of risk and investment processes and with hedging strategies, particularly in the non-linear interest rate risk area (caps, floors, swaptions) • Explicit experience with the development of hedging strategies using interest rate options • Practical market experience with interest rate options and with risk management of interest rate options
Scope	2 consultants, one 2-3 week period and ongoing
Tags	ALM, asset liability management, interest rate risk management, interest rate options

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