

## Terms of Reference

- Lot 3: Derivatives, Treasury, portfolio management, collateral, ALM and pricing courses
- Lot 4: Legal Documentation.

### **Lot 1: General economic, banking and finance courses:**

Services provided under this lot shall cover awareness courses on Accounting, Statistics, Macro-economics, Banking fundamentals, and related matters.

### **Lot 2: Financial Market and Product courses**

Services provided under this lot shall cover courses on Financial Markets participants, products and recent developments, e.g. theme bonds, in particular Fixed Income, Treasury (both short term money market instruments and basic derivatives such as IRS and cross currency swaps, basic FX products), and related matters from Front Office, Back-Office and Risk Management perspective, including regulatory and accounting considerations.

### **Lot 3: Derivatives, Treasury, Portfolio management, Collateral, ALM and pricing courses**

Services provided under this lot shall cover courses on the following key topics including covering latest market developments (such as for e.g. Libor reform) and regulatory/best banking practices:

- i) Principles of asset and Liabilities Management and market risks with a particular focus on Interest Rate Risk in the Banking Book, and Foreign Exchange Risk,
- ii) Derivatives products with focus on interest rate swaps and other interest rate and currency derivatives (description, usage, accounting, regulatory aspects, some notion of pricing, principles of mark-to-market evaluation), master netting and collateral agreements, counterparty credit risk management, valuation adjustments
- iii) Treasury products such as Repos, FX Swaps and Bonds.
- iv) Liquidity Risk such as ILAAP, Additional Liquidity Monitoring Metrics (ALMM) and Intraday Liquidity Risk.
- v) Collateral Management