

REQUEST FOR INFORMATION

Title of the project	Assets and Liability Risk Management System (ALRMS) Project																
Date of Posting	10 January 2025																
Description	The ALRMS organizes the necessary Asset/Liability risk data into a common format that will ensure consistent, auditable, and readily available information for an integrated and complete view of risk/return, ALM, and liquidity risk while taking into account how key asset/liability risk management information could change over time. Its database includes both historical statistics and current risk characteristics for each transaction in every portfolio.																
High-Level Requirements	<p>High-level requirements:</p> <ol style="list-style-type: none"> 1. Assets Liability Management (ALM with Stochastic Analysis-R) <ol style="list-style-type: none"> a) Balance Sheet Analysis b) Income Statement Analysis c) Liquidity Risk d) Interest Rate Risk in the Banking Book e) Stress Testing/Simulation f) Hedging Analysis 2. Fund Transfer Pricing (FTP) 3. Liquidity Risk Management (LRM) <ol style="list-style-type: none"> a) Liquidity Coverage Ratio (LCR) b) Net Stable Funding Ratio (NSFR) 4. Data Integration Capability (e.g., ETL) 5. Analytics and Reports 6. Security and Audit Requirements (e.g., security logs) 																
Contact Information	<p>Interested vendors may contact the following ITPMD personnel:</p> <table border="1"> <thead> <tr> <th>Name</th> <th>Email Address</th> <th>Contact No.</th> </tr> </thead> <tbody> <tr> <td>Ace B. Solde</td> <td>asolde@landbank.com</td> <td>+639398696173</td> </tr> <tr> <td>Danica V. Mergal-Daganasol</td> <td>dmergal@landbank.com</td> <td>+639999969694</td> </tr> <tr> <td>Lynne Cherie V. Villania</td> <td>lvillania@landbank.com</td> <td>+639198594969</td> </tr> <tr> <td>Jerald M. Macapagal</td> <td>jmacapagal@landbank.com</td> <td>+639918921864</td> </tr> </tbody> </table>		Name	Email Address	Contact No.	Ace B. Solde	asolde@landbank.com	+639398696173	Danica V. Mergal-Daganasol	dmergal@landbank.com	+639999969694	Lynne Cherie V. Villania	lvillania@landbank.com	+639198594969	Jerald M. Macapagal	jmacapagal@landbank.com	+639918921864
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