alchemy
Actuaries. Analysts.

Target Audience
This workshop is aimed at treasurers, risk managers and CFO's responsible for Asset Liability Management (ALM) and liquidity management within banks, deposit taking institutions, insurance companies and mutual funds.

Course Objectives
Many ALM professionals struggle with the wide gap between academic content found in most risk management text books and the practical knowledge needed to excel at their jobs. This advanced level workshop bridges that gap by providing a practitioner's perspective on Liquidity Management. Theory and hands-on practical exercises are seamlessly blended offering delegates a rich learning experience.

This workshop covers traditional ALM models including gap analysis, earnings at risk, stress testing, scenario planning, policy making and simulations. At the end of this workshop, participants will be able to:
1. Measure liquidity and quantify the effectiveness of traditional measurement tools
2. Use scenario based methods, stress testing and simultions to highlight liquidity risk
3. Develop assumptions for testing liquidity risk for Internal Capital Adequacy Assessment
4. Assess and evaluate existing liquidity policies and contingency plans

Event Particulars
Facilitator: Jawwad Farid
Venue: S. P. Jain Center of Management, Dubai
Date: 15th Nov – 16th Nov, 2008

Liquidity and Asset Liability Management Workshop

About the Partner

SP JAIN CENTER OF MANAGEMENT
DUBAI • SINGAPORE
>> LEAD THE FUTURE

S P Jain is one of the premier business schools in Asia. For working executives in Dubai and Singapore S P Jain offers an Executive MBA program which has been extremely well received in both countries. S P Jain has been ranked no 1 among institutions of higher learning in the UAE by AC Nielsen.

Day 1 - 15th November

Session I – ALM Models I
9:00 am – 11:15 am
Overview and introduction. Key terms and concepts. The link between ALM and Liquidity.

Basic tools: Duration & Convexity
Basic Reports: Price and Maturity GAP, MVE and NPV analysis, Net Interest Income, Earnings at risk, Cost to close and liquidity.

Session II – ALM Models II
11:30 am – 1:30 pm
Playing with ALM and Liquidity models. Impact of changing rates on ALM profile. ALCO target accounts.

Session III – Introduction to Bank Simulation
3:00 pm – 4:00 pm
An ALM simulation with asset and liability choices that impact ALCO target accounts.

Day 2 - 16th November

Session IV – Bank Simulation I
8:30 am – 10:30 am
Continuation of the ALM simulation with dynamic interest and credit environment. Assessing effectiveness of target account. Interpreting results and strategies.

Session V – Liquidity Management I
10:45 am – 12:45 pm
Liquidity ratios
Projecting liquidity needs by product
The enterprise liquidity projection

Session VI – Liquidity Management II
2:00 pm – 3:00 pm
Liquidity contingency plans
Revisiting the relationship between liquidity and ALM.

Review, wrap up and closure.

About Alchemy Technologies

Alchemy Technologies (www.alchemya.com) is an enterprise risk advisory firm that has run multiple engagements in Dubai, Riyadh, Bangkok, Singapore and Karachi. We specialize in bringing risk modeling, business analytics, banking regulation and value driven applications together on a single platform. Our core lines of business include:

- Enterprise risk, Basel II, PD models, ALM and treasury management software
- Strategic advisory services on risk and treasury management
- Training on enterprise risk, treasury and portfolio management

Training Workshops

Over the last 6 years we have conducted more than fifty training workshops in Pakistan, UAE, Thailand, Saudi Arabia and Singapore on:

- Market Risk Management
- BASEL II Risk Models
- ICAAP & Economic Capital
- Value at Risk Applications
- Interest Rate Models
- Liquidity Management and ALM
- Pillar II Reporting and Stress Testing
- Probability of Default Models
- Derivative Products
- Portfolio Optimization

Clients include Dubai Islamic Bank, Riyadh Bank, Shell, ICI, SP Jain, United Bank, State Bank of Pakistan, Muslim Commercial Bank, NIB, Wealth Management SL, Habib Bank, Union Bank, Asia Health Care, State Life Insurance and Dawood Family Takaful, among others.

Registration Information:

Course Fees: USD 2,350 per delegate. 10% discount if two or three delegates register from the same organization; 20% discount if four or more delegates register.

Fees include tuition, course material, lunches and refreshments for the duration of the program. Fees do not cover air fare or hotel costs incurred by delegates.

About the Facilitator

Jawwad is the Chief Executive and Actuary at Alchemy Technologies. He is a Fellow Society of Actuaries, an MBA from Columbia Business School (New York City). During the last fifteen years, he has worked as a consultant in North America, Middle East and the United Kingdom with a number of blue chip clients including Hartford Life, Aegon, American General, Goldman Sachs, ING, Manu Life, Safeco, Merrill Lynch, Met Life, Sun America, Nationwide, Phoenix Life, Sumitomo Mitsui Bank, Sun Life of Canada, Pacific Life, AllState, Fidelity Investments, Transamerica, Skandia, GE Financial Assurance, Lincoln National, Ohio National, AXA Equitable, Washington Mutual Bank, Riyad Bank, and Dubai Islamic Bank. Jawwad has conducted more than 50 interactive workshops on risk modeling, derivative pricing, enterprise risk management, market risk management, portfolio optimization and interest rate modeling. Participants have included 900 plus senior banking and treasury professionals from client institutions in Asia Pacific, Pakistan, Saudi Arabia and UAE.

For more information please contact:

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N&S Concepts

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