

Basel Pillar II - Stress Testing and Asset Liability Management

The first workshop on Pillar II and our 5th in an ongoing series on Basel II, this limited seating, day and a half workshop serves as a 10 hour crash course on Pillar II reporting for Chief Executives, Chief Financial Officers, Country Risk Officers, Credit Administration Group Heads, Treasury Heads, ALCO members, Basel II Coordinators and Management and Board Risk Committee members.

By the end of the workshop participants would be able to answer questions on:

1. SBP C-5 Stress testing circular and integrated Pillar II reporting.
2. Asset Liability Management strategy and parameters for ALCO discussions.
3. Gap reports, Duration Gap and Net Interest Income at Risk analysis.
4. Pillar II supervision guidelines and interpretation.
5. Stress testing comparison of four Pakistani financial institutions based on published financial information

Schedule

10th - 11th of May 2006

09:00 am - 05:00 pm

Location

Karachi Marriott Hotel

Karachi, Pakistan