

The Treasury Risk crash course

Learning Objectives

Treasury risk management requires a fair understanding of pricing, products, modeling and local market challenges. The Consultnomics-Alchemy signature crash course workshop format compresses the content of a typical quarter semester academic work at a university in a one full day workshop planned for Thursday, 18th of March, 2010 in Dubai. An integrated skill building exercise that is aimed at professionals who deal with pricing, valuation, risk, policy and reporting issues related to fixed income, capital markets and foreign exchange transactions in the Middle East.

At the end of this workshop you will be able to:

- Understand the basics behind calculations of Potential Future Exposure (PFE) and Pre-Settlement Risk (PSR)
- Integrate Value at Risk with Stop loss framework within your limit management framework and integrate them with stop loss limits.
- Learn to use the same models for your internal limit management framework according to your institution's risk

Workshop Schedule & Location

Thursday, 18th March 2010

Dusit Thani Dubai, United Arab Emirates

133, Sheikh Zayed Road

P.O. Box 23335, Dubai

08:45 am – 09:15 pm – Registration & Networking

09:15 am – 11:15 am – First Session

11:15 am – 11:30 am – Tea Break

11:30 am – 01:30 pm – Second Session A

01:30 pm – 02:30 pm – Lunch Break

02:30 pm – 04:30 pm – Second Session B

04:30 pm – 04:45 pm – Certificate Distribution

Session	Title	Topics
One	Risk – mindset and core concepts	<p>Introduction. Course content. Participants, Instructor. Understanding the distribution and linking it to policy and reporting frameworks.</p> <p>Core concepts. Volatility, Correlation, Distributions: uniform, normal and log normal. Monte Carlo simulations, value at risk, duration, convexity and Asset Liability Management.</p> <p>Treasury Product review. Money Market, FX, Capital Markets. Linking products to Basel II and Senior management reporting for Market Risk.</p>
Two	Market Risk and Limit Management framework	<p>Limit Management and the Value at Risk framework. Understanding PSR and PFE. Integrating Value at Risk (VaR) with Stop Loss limits. Setting limits for MM, FX and Equity products.</p> <p>VaR revisited. Historical Simulation, Variance Covariance. Full Valuation versus Delta Normal models.</p>

About Alchemy Technologies

Alchemy is a leading regional Enterprise Risk advisory firm. As of date we have picked up three industry and peer awards and conducted more than 65 workshops in the areas of pricing, valuation, risk management and Basel II reporting. Our product portfolio include risk based technology solutions for treasury management, probability of default modeling, Basel II reporting, Asset Liability Management, Stress Testing, and Financial Institution Limit Allocation.



Facilitator Profile



Jawwad Ahmed Farid is a Fellow Society of Actuaries (Chicago), a MBA from Columbia Business School (New York City) and a computer science graduate. During the last sixteen years, he has worked as a consultant in North America, Pakistan 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 and Washington Mutual Bank.

Jawwad's core areas of expertise include Asset/Risk Management, Investments, Product Development & the Financial Services Back Office. Jawwad blends a rare combination of risk management, information systems, international standards, business and product development skill set side by side with his actuarial expertise. His regional client list includes First Gulf Bank, Riyad Bank, Dubai Islamic Bank, State Bank of Pakistan, National Bank of Pakistan, Muslim Commercial Bank, Crescent Commercial MyBank, Dawood Islamic Bank, KASB Bank, United Bank Limited, Pak-Kuwait Investment, Saudi Pak Commercial Bank, ABN AMRO, State Life Insurance, Dawood Family Takaful, Asia Health Care, Adamjee Insurance, Shell Pakistan, International General Insurance and others.

Workshop Fee, Restrictions & Cutoff Dates

20 participants only. Course fee is AED 2750/- (USD750) per participant. Discounts are available for more than 3 nominees. Fees cover cost of materials, workshop facilities, lunch and three teas.

Please make payments vide Manager's Cheques payable to M/s Consultnomics, FZE - UAE Or wire fee proceeds to HSBC Bank Middle East Limited, UAE (SWIFT Code: BBME-AEAD) for credit to M/s Consultnomics, FZE account no: 022 038608 001 with their Dubai Main Branch.

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