

Alchemy Associates / Alchemy Technologies – Growing Boutique Risk Management and Actuarial practice focusing on:

Interactive Training Workshops – Treasury products, Fixed Income, Currency and Structured Derivatives, Enterprise Risk Management, Portfolio Optimization, Interest Rate Modeling and Basel II workshops.

Credentials – 27 Workshops on Portfolio Optimization, Derivative products, Risk Management, Basel II, Interest Rate Modeling, Currency Options, Pricing Exotics, Fixed Income derivatives in Karachi, Lahore, Dubai, Abu Dhabi and Riyadh. 600 plus participants with an average feedback score of 4 out of 5 on delivery, knowledge, learning experience, execution and relevance.

Basel II Consulting & Solutions – Basel II Gap Analysis, Road Map, Effort and Budget estimates, Implementation and consulting support. Market, Credit & Operational Risk Modeling and Basel II technology solutions.

Credentials – Multiple Basel II Gap Analysis exercises. Client reference sites include banks between 500 million dollars to 10 billion dollars in assets and multi billion dollar investment portfolio.

Risk management – Enterprise Risk Models including Mark to Market, Monte Carlo Simulations, Trees, Derivative pricing and Value at Risk. Model validation and external audit, Benchmarking of risk management function.

Credentials – 70 plus consultations with banks, insurance companies and portfolio managers on model construction, validation and audit.

Actuarial Services – Employee benefit plan design and liability valuation. IAS 19 and SFAS 87 disclosures. Life and General Insurance product design and reserve valuation. Valuation of policy holder liabilities, Analysis of surplus and mortality investigations. Group Insurance pricing. Profit testing and Model Office construction.

Credentials – Appointed actuaries for the largest life insurance company in Pakistan with more than 2 billion dollars under management, 6 Million covered lives and nation wide network in Pakistan and Middle East.

Alchemy @ MEFTEC

February 13th - February 15th 2006
Bahrain International Exhibition Center
Hall 2 - Block E-03, Pakistan Pavilion.
<http://meftec.com/expo/index.shtml>