

Workshop Title: Basel II - Myths, Challenges and Question Marks?

Workshop Objectives:

Designed as a senior management retreat on Basel II, this limited seating, one day workshop serves as a 6 hour crash course on Basel II for Chief Executives, Chief Financial Officers, Country Risk Officers, Credit Administration Heads, Treasury Heads, Basel II Coordinators and Board Risk Committee members.

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

1. What are Basel II implications for capital allocation, profitability measurement and balance sheet growth?
2. Where do RAROC¹, Basel II and product selection decisions converge?
3. Do transfer pricing and gap management mechanisms at your institution need an overhaul?
4. How can effective capital and risk management create a sustainable competitive advantage?

Workshop schedule and location:

14th December 2005

Karachi Marriott Hotel

Karachi, Pakistan.

09:00 am - 05:30 pm

Day One:

09:00 am - 09:15 pm - Registration, feedback & 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

01:30 pm - 02:30 pm - Lunch break

02:30 pm - 04:30 pm - Third Session

04:30 pm - 04:45 pm - Tea Break

04:45 pm - 05:30 pm - Panel Discussion, Review and wrap up

Facilitator:

Jawwad Farid is a Fellow Society of Actuaries (Chicago), an MBA from Columbia Business School (New York City) and a computer science graduate (FAST ICS). During the last thirteen years, he has worked as a consultant in North America, Pakistan, Middle East and the United Kingdom with a number of blue chip clients including Hartford Life, Merrill Lynch, Aegon, Goldman Sachs, ING, Manufactures Life, Sumitomo Mitsui Bank, Met Life, Sun America, Nationwide, Sun Life of Canada, Pacific Life, Fidelity Investments, Transamerica, Skandia, GE Financial Assurance, AXA Equitable, Washington Mutual Bank, Riyadh Bank, Saudi British Bank and Dubai Islamic Bank. His domestic client list includes State Bank of Pakistan, State Life Insurance Corporation of Pakistan, National Bank of Pakistan, Muslim Commercial Bank, United Bank, Union Bank, Saudi Pak Commercial Bank, Soneri Bank, KASB Securities, KASB Bank, ABN AMRO Bank, Pak Kuwait Investments, Prime Bank, PICIC, International General Insurance Company, Crescent Lease, IHFL & others.

¹ Risk Adjusted Return on Capital

Jawwad has advised clients on Basel II gap analysis, Basel II implementations, product development initiatives, interest rate swaps, caps, floors, FX derivatives, implemented market risk and capital management solutions, and conducted more than 27 workshops on Basel II Risk Modeling, Derivative Pricing, Enterprise Risk Management, Market Risk Management, Currency Options, Portfolio Optimization and Interest Rate Modeling. Participants have included 500 plus senior banking and treasury professionals from client institutions in Pakistan, Saudi Arabia and UAE, with 620 logged instruction hours and an average score of 4 out of 5 on learning experience, facilitator knowledge, communication and market relevance.

Workshop level: Intermediate and advance users.

Workshop Outline:

Day	Session	Title	Topics
One 09:15am - 11:15am	One	Basel II - All you ever needed to know in less than 90 minutes. 2 hrs	Introductions and course overview. Beyond the basics. Capital Management and Risk Based pricing. Industry overview - a quick look at capital adequacy and MCR numbers across the banking industry. Basel II - Credit, Operational and Market Risk capital frame works. Myths and reality.
One 11:30am - 01:30pm	Two	Capital Allocation and Balance Sheet Growth 2 hrs	Risk weights and number crunching. The Capital allocation challenge. Optimizing capital allocation for balance sheet growth. Domestic market constraints and challenges. Balancing growth and profitability. Internal assessment versus regulatory reporting.
One 02:30pm - 04:30pm	Three	Transfer Pricing and Value Creation 2 hrs	How hard does your pool rate work? Pool rates and Basel II? A term structure of pool rates. Balance sheet gap management - a tale of two maturities. The Corporate and Treasury death match. Where is the value in Risk Management? The business case for your Country Risk Office. Sustainable competitive advantage - loan pricing and Basel II.
One 04:45pm - 05:30pm	Four	Panel Discussion and Wrap up ¾ hrs	Challenges, issues and the way forward. New myths that need debunking. Questions, review, discussion, wrap up, closure and certificate distribution.

Workshop requirements:

The course requires familiarity with financial markets, banking industry and Basel II; an ability to work with Microsoft Excel and an understanding of risk management environment in Pakistan. All participants are requested to arrange personal laptops with an installed version of Microsoft Excel Professional.

Workshop Fee, Restrictions and Cut off dates: 30 participants only. Rupees 30,000 per participant. Course fees cover cost of materials, workshop facilities, lunches and three teas. To avoid disappointments, please ensure that your nomination and payments have been received before 12:00pm Saturday, 3rd December 2005.

For more information please Contact

Alchemy Associates (Pvt.) Ltd.

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Alchemy Workshop Nomination Form

Attach
one recent
passport size
photograph

Workshop(s) registered for:

Full Name / Preferred Name:

Organization:

Designation / Title:

Contact Nos. :

Email Address:

Most Recent Academic / Professional
Certification:

Years of Experience:

Areas of Expertise:

Reading Interests:

Last International Training Workshop
Attended:

Specific Learning Objectives from this
workshop:

Please confirm that you are bringing a
laptop to the workshop:

Caffeine Preference:

- | | |
|-------------------------------|--------------------------------|
| <input type="checkbox"/> Hot | <input type="checkbox"/> Black |
| <input type="checkbox"/> Cold | <input type="checkbox"/> Tea |
