

# Internal Capital Adequacy Assessment and Treasury Risk Workshop

This intermediate level workshop serves as a guide to Internal Capital Adequacy Assessment framework implementation with a special focus on treasury, market risk and counterparty limits.

## Learning Objectives

At the end of this workshop, participants will be able to:

- View trends from a much broader perspective, in general the practical as opposed to the quant/ data way to view distributions (effectiveness, behavior, relationships).
- Evaluate what happens when model price match market prices, especially in illiquid markets.
- Understand the difference between economic capital, regulatory capital and loss capital.
- Link Value at Risk limits to Stop loss limits and linking stop loss limits to book size and risk appetite.
- Review calculations of Potential Future Exposure (PFE) and Pre-Settlement Risk (PSR) for derivative products and make these numbers work for counterparty limits.

## Workshop Outline & Location

March 28th 2011

Holiday Villa Beach Resort & Spa, Langkawi, Malaysia

Title	Topics
Session 1: ICAAP – All you ever needed to know in less than 90 minutes.	Overview and introduction. Key terms and concepts. Economic Capital and Dynamic Solvency Testing models. ICAAP components. Integrated reporting.
Session 2 : Value at Risk – Market Risk	Fixed Income, Foreign Exchange, Capital Markets, Derivatives. Worst case losses, Worst Case Shocks. Value at Risk calculation review using VaR for ICAAP.
Session 3: Applications to Capital Management, Capital Allocation and Limit setting	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.  PSR and PFE limits for counterparty risk.

## Knowledge & Workshop Prerequisites

Intermediate and advance users. In addition to comfort with basic mathematics, numbers and excel familiarity with credit, market and capital adequacy concepts is also recommended.

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## About LSW International

LSW International is a dynamic and rapidly growing company situated in the heart of Petaling Jaya, bordering the capital city of Malaysia, catering mainly to the Banking, Financial Services and Insurance (BFSI), Oil and Gas, Telecommunications, Government Linked Companies, Government and other pertinent conglomerates. Our team comprises of entrepreneurs who have set their minds on long terms goals and international penetration.

## Facilitator Profile



Jawwad is the Chief Executive and Actuary at Alchemy Technologies. He is a Fellow Society of Actuaries, with an MBA from Columbia Business School (New York City). During the last eighteen 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, Dubai Bonds, Noor Islamic Bank, First Gulf Bank, Riyad Bank, and Dubai Islamic Bank.

Jawwad has conducted more than 70 interactive workshops on Basel II, ICAAP, capital adequacy, risk modeling, derivative pricing, enterprise risk management, market risk management, portfolio optimization and interest rate modeling. Participants have included 1200 plus senior banking and treasury professionals from client institutions in Asia Pacific, Pakistan, Saudi Arabia and UAE.

## About Langkawi

Langkawi – an archipelago made up of 99 islands on Malaysia's west coast – is the country's best-known holiday destination. Attractions on the island are idyllic white sandy beaches with swaying coconut trees and crystal clear blue water. The island is especially recognised for its diving, watersports and rainforest trekking opportunities. Sightseeing attractions include Underwater World Langkawi and the soaring Cable Car ride.



## Workshop Fee & Contact Details

Course Fees: USD 1,350/- per delegate  
Discount for early registration (28th February 2011) and multiple delegates registration.

If you like this workshop please see the brochure for "ICAAP Models – ALM and Interest Rate Simulations for ICAAP" (2 days) on 29th - 30th March 2011 at our website - [www.financetrainingcourse.com/education](http://www.financetrainingcourse.com/education)

For details and discounts on registration please contact us on the given address.

### LSW INTERNATIONAL SDN BHD MALAYSIA

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# Internal Capital Adequacy Assessment and Treasury Risk Workshop

## Registration & Payment Details

Please complete this form and fax back to +603 - 5637 0366

### Payment

By cheque

crossed & payable to:

LSW INTERNATIONAL SDN. BHD.

By direct transfer/bank draft:

Maybank Berhad, Wisma Consplant, Subang Jaya, Selangor , Malaysia

A/C: 5123 0700 2535

Swift Code: MBBEMYKL

Payments must be received within 7 days from the date of invoice.

*Substitutions are welcomed at any time. Please notify us at least 3 days before the event. Regretably, there will be no refund for cancellations. This will also apply to delegates who cancel and are unable to attend on the day. Full invoice charges will be borne by registrants.*

*Indemnity LSW International Sdn Bhd reserves the right to make any changes or amendments to the program for reasons beyond its control.*

*Further Information LSW reserves the right to use photographs taken during the program and names of participating institutions for promotional and educational purposes.*

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