

ASSETS & LIABILITY MANAGEMENT - IMPROVEMENT IN BASEL II

Target Group:

- Asset and Liability Managers
- Financial Controller
- Treasurers
- Treasury Staff
- ALM support staff
- ALM Economists
- Business Analysts
- Internal Auditors
- External Auditors
- Compliance Managers
- Market Risk Managers
- Regulators

- Risk Management
- Consultants
- Middle Office Employees
- Treasury Accountants
- Systems Analysts

Duration: 1 day

Prerequisites: None

Objectives:

Asset and Liability Management (ALM) is a fundamental and critically important role within any financial institution. With the implementation of Basel II has come the need for financial institutions to benchmark their ALM practices and bring them up to speed with best practice.

This training focused on:

- Overview of the role of ALM within financial institutions
- The measurement techniques for interest rate risk existing in balance sheets and interest bearing portfolios.
- The fundamentals of ALM analysis including yield curve construction, term structure of interest rates and ALM instrument pricing.
- The required interest rate risk management policies and procedures
- The overall liquidity risks and required policies and procedures to manage liquidity risk
- Transfer pricing overview and calculations

Contents:

Overview of the role of ALM within financial institutions (function, organization etc)

Modeling the balance sheet

- product types
- cash flow projections
- embedded options

Interest & volatility rate risk

- overview (impact of rates on value and earnings)
- Modeling yield curves (zero curves, bootstrapping, interpolation, discount factors, forwards)

- IR risk measures (repricing gaps, durations, basis point sensitivities, value at risk, earnings at risk, stress scenarios)
- Volatility risk
- hedging (instruments, how to derive a hedge)
- Case study

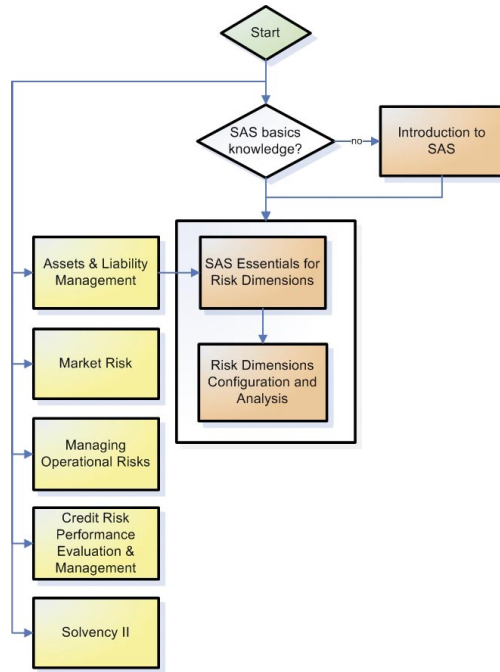
liquidity risk

- overview (sources of liquidity risk and impact)
- Identifying liquidity risk factors
- Liquidity risk measures (ratios of balance sheet volumes, maturity gaps, more sophisticated measures)
- Liquidity risk mitigation
- Case study

Transfer pricing

- overview (what is TP and why is it used)
- calculating the funds transfer price
- including margins for embedded options in the TP
- case study





Legend

- Business Trainings
- SAS Technology & Solutions
- Methodologies & Regulatory Directions
- Statistics
- Data Mining

Trainings		Duration	Code	Market Risk Analyst	Market Risk Business User	Credit Risk Analyst	Credit Risk Business User	Operational Risk Analyst	Operational Risk Business User	Insurance Analyst	Insurance Business User
Business	Assets & Liability Management improvement in Basel II implementation	1		•	•						
	Market Risks	1		•	•						
	Credit Risk Performance Evaluation and Management	1				•	•				
	Solvency II	1								•	•
	Managing Operational Risks	1						•	•		
Technology	SAS Essentials for Risk Dimensions (4.1)	2	INRD	•	•	•	•			•	•
	Risk Dimension Configuration and Analysis (4.1)	3	RDIM	•		•				•	
	Credit Scorecard Development and Implementation	2	CSDI								
	Basel II and Economic Capital Calculations Using SAS Credit Risk Management	2	RDCRD			•	•				
	SAS Credit Risk Management Solution overview (SAS Credit Risk 4.2 Internal)	3	CRISK42			•	•				
	Introduction to the SAS Operational Risk Product Offering (Internal)	2	OPRISKINT					•	•		
	Statistics I: Introduction to ANOVA, Regression and Logistic regression	3	STAT1			•					•
	Data Mining Primer: Overview of Applications and Methods	1	DMDM			•					•
	Applied Analytics Using SAS Enterprise Miner	3	AAEM			•					•
	Advanced Predictive Modeling Using SAS Enterprise Miner	2	PMADV			•					•
Using SAS Enterprise Miner for Scorecard Design	1	EMSDUK			•					•	



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