



BIBF would like to invite you to participate in the upcoming program

## **“Banking Crisis, Systemic Risk & Asset Liability Management (ALM)”**

**(November 16-19, 2009)**

### **This program is aimed at:**

- Risk Managers
- Portfolio Managers, Fund Managers & Money Managers
- Back Office, Audit, Compliance & Control Personnel
- Derivatives Traders/Dealers
- Treasury & Operations Personnel
- Investment Bankers
- Investment and Financial Analysts
- Controllers & Treasurers
- Regulatory & Compliance Personnel
- Candidates seeking the CFA or FRM Certification

### **The event objective focuses on**

1. *Providing a broad understanding of what went wrong in the current credit crisis – its underlying causes, effects and long term ramifications. The markets and instruments that played a critical role in the credit crisis (Mortgage Backed Securities (MBS), Credit Default Swaps, (CDS), etc.) are covered in this program.*

2. *Providing an overview of standard ALM techniques for measuring and managing risk such as Balance Sheet Hedges, Duration Based Immunization Strategies, Value at Risk (VAR) and Liquidity Risk.*

### **Program Facilitator**

This program will be facilitated by *Sudhakar Raju* who holds a dual appointment at Rockhurst University and Harvard University in the United States. For the last three years, Sudhakar taught graduate courses in Finance and Quantitative Methods at the Harvard Kennedy School. He currently holds an appointment as Professor of Finance at the Helzberg School of Management in the United States. Sudhakar has conducted programs in Portfolio Modeling, Risk Management, Derivatives Markets, as well as review courses for the Investment Representative Program and Chartered Financial Analyst (CFA) programs in Bahrain, Kuwait and U.A.E.

**Fees:** BD 400 for levy payers; BD 500 for non-levy payers

Get full details and registration form from the brochure [here](#)

For further information, please call Ebtisam Saad at 17815501

For registration please send your details to [registrar@bibf.com](mailto:registrar@bibf.com)

Yours Sincerely

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