الاتحاد الدولي للمصرفيين العرب
World Union of Arab Bankers

Agenda

Prepare to Prevail (P2P):
Hands on Comprehensive Risk and Capital Workshops - Consolidating Financial Risk Management Capabilities

10th and 11th of July, 2024

Location: GRAND HYATT, AMMAN - JORDAN

Wednesday July 10, 2024

Time	Session Topic
08:30 - 09:00	**Registration and Welcome Coffee**
09:00 - 09:30	**Opening Ceremony & Keynote Speeches** -
09:30 - 09:45	**Coffee Break**
09:45 – 12:45 (includes a 15 minutes Coffee Break)	**Capital Assessment, Stress Testing and Scenario Analysis:** - Understanding the bank business model (balance sheet, capital and liquidity) - Analysis of the major sources of capital consumption; trend analysis; peer analysis - Discuss availability of macroeconomic models and regulatory stress testing scenarios - Develop plausible and severe bank specific and country specific scenarios for capital stress test and measure impact on the bank's operations - Discuss banks' choices and limitations - A Practical Analysis of CAMEL Components: Capital Adequacy, Asset Quality, Management, Earnings, Liquidity, and Interest Rate Risk - Illustration through case studies
12:45 – 13:00	**Coffee Break**
13:00 – 13:45	**FRS Liquidity Risk Management:** - Advanced Metrics for Measuring Liquidity Risk: LCR, NSFR, and Beyond - Real-Time Liquidity Monitoring Systems and Technologies - Designing and Implementing Contingency Funding Plans
13:45 – 14:30	**Interest Rate Risk in the Banking Book (IRRBB):** - Quantitative Techniques for Measuring Interest Rate Risk: Gap Analysis, Duration, and Value at Risk (VaR) - Interest Rate Derivatives as Hedging Tools: Swaps, Options, and Futures - Impact Assessment of Interest Rate Shocks on Earnings and Economic Value
14:30 – 15:00	**Lunch Break**

Thursday July 11, 2024

Time	Session Topic
08:30 – 09:00	**Registration and Welcome Coffee**
09:00 – 12:30 (includes a 15 minutes Coffee Break)	**Risk-Adjusted Return on Capital (RAROC) Framework** - Understanding the bank business model, balance sheet and income statement - Demystifying risk-based profitability: A Step-by-Step Simple Guide to measure RAROC at a borrower and business line level - Overcoming Governance and Data Challenges (Designated RAROC Champion) - Integrating RAROC into Risk-Based Pricing and Capital Allocation Decisions - Case Studies on RAROC Implementation and its Impact on Bank Profitability and Business Model
12:30 – 12:45	**Coffee Break**
12:45 – 14:30	**Overview of Emerging Risks and their Management in Banking:** - Cybersecurity Risk Management: Advanced Threat Detection and Response Strategies - Climate Risk Assessment: Integrating Environmental Risks into the Risk Management Framework - Navigating Regulatory Changes: Proactive Adaptation Strategies for Evolving Risk Landscapes
14:30 - 15:00	**Lunch Break**

WUAB reserves the right to modify, alter or change the agenda as it deems convenient.