



**Basel II Implementation Training**  
**Executives and Senior Managers Briefings**  
**27 May to 1 June 2006**  
**Crown Plaza Hotel, Dubai, UAE**

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## 1 Overview

This Basel II Executives and Senior Managers Briefings consists of Six Across-the-board Realistic Briefings over a period of 6 briefing days

The workshop will take place between 10 – 22 June 2006 at the Crown Plaza Hotel, Dubai, UAE

Bank's board members, executives and senior manager will receive day-long briefings on specific aspects of the Basel II Accord each day.

All three Pillars are covered with emphasis on the roles, responsibilities and accountability of Banks Officers.

- What is Basel?
- Why the urgency?
- How do we compare with others?
- What are my new responsibilities?
- How much time do I need for Basel II?
- Do I need to get involved with the details?
- We are well capitalised, do we need to bother?
- How will the new accountability regime operate?
- Basel II: Capital Adequacy or Risk Management?
- Do I need to be familiar with probability and statistics?
- Could I delegate Basel II tasks to my middle management?

Answers to the above questions and many more will be given by Dr Faisal Ayoub in his senior manager briefings and Basel II Awareness sessions covering all three pillars of the new Capital Accord.

The programmes address the following risks:  
Credit (including the new Counterparty Credit Risk in the Nov. 2005 update), Market, Operational, Interest Rate (ALM), Liquidity, Concentration, Capital and other Risks.

The Disclosures required (14 Tables) are also covered.

The last part (3.30 pm – 5 pm) of each programme is practical session with Managers using systems, models, calculations, databases and methodologies related to the day's topics.



## 1.1 The Briefings Time Table

No.	Subject	Briefing Date	Days per Briefing
1	Credit- Standardised Approach	Saturday 27 May 2006	1
2	Credit- IRB,	Sunday 28 May 2006	1
3	Operational Risk	Monday 29 May 2006	1
4	Market Risk	Tuesday 30 May 2006	1
5	Pillar II	Wednesday 31 May 2006	1
6	Pillar III Disclosures	Thursday 01 June 2006	1

The Executive programmes will be delivered by Dr. Faisal Ayoub

For more information see our website at [www.dslconsultants](http://www.dslconsultants) or [www.dslc.co.uk](http://www.dslc.co.uk) or  
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## **2 The Briefings:**

- Day 1: Saturday 27 May 2006, 9 am to 5 pm
- Banking and Trading Books and Standardised Approach for Credit
  
- Day 2: Sunday 28 May 2006, 9 am to 5 pm
- Internal Rating Based Approaches for Credit FIRB and AIRB (Retail and Corporate)
  
- Day 3: Monday 29 May 2006, 9 am to 5 pm
- Market Risk (SA and IMA - VaR) and Trading Book Issues
  
- Day 4: Tuesday 30 May 2006, 9 am to 5 pm
- Operational Risk: BIA, SA, ASA, AMA and Pillar II and III requirements
  
- Day 5: Wednesday 31 May 2006, 9 am to 5 pm
- Pillar II, ICCAP and CAR under ICAAP, ALM, Liquidity, Concentration & Stress Testing and other Risks
  
- Day 6: Thursday 1 June 2006, 8 am to 4 pm
- Disclosure Infrastructure and Requirements of Pillar III

Managers will receive, in addition to the training material, a CD containing relevant Basel II documents, carefully selected reading material and sample models and example methodologies for the identification, measurement and management of the various risks covered under Basel II. Managers are encouraged to bring laptops with them.

### **2.1 Investment:**

Each briefing consists of a full days. The fee is GBP 500 per briefing per delegate (includes documentation, refreshments and lunch)



### **3 Course Instructor Profile:**

Dr Ayoub is a senior risk consultant specializing in developing and delivering programmes in the area of Basel II and Risk Management, Derivatives, Credit Risk, Market Risk and Operational Risk. He has worked in locations across Europe and the Middle East.

Prior to consultancy, Dr Ayoub began his career 1984 with Hewlett Packard as a researcher on Software Engineering and Artificial Intelligence applications in Finance.

Through a series of roles working with Reuters, Smith NewCourt (acquired by Merrill Lynch), Ceres Trading System and FTT Alphametric, Dr Ayoub was responsible for developing equity arbitrage strategies and front office dealing system applications. He developed an understanding of the range of derivatives products in use to hedge and trade in today's markets.

He is familiar in many of the widely accepted methods on managing, valuing, pricing and accounting for these instruments.

In 1990, Dr Ayoub embarked on an 11 year career with Midas-Kapiti International (part of the Misys Group). As a Senior Consultant, he was responsible for a number of high-profile client relationships focusing on development and implementation projects involving systems as diverse as Straight Through Processing, Treasury, Analytical Credit Risk Assessment, SWIFT Payments, Fixed Income Product Analytics and Pricing, Value at Risk, Hedging effectiveness, Basel II readiness and Derivative Modelling.

Since leaving Misys in 2001 to become a Consultant, Dr Ayoub has adapted a number of pc based models and tools which play an integral part in his consultancy style. His extensive experience in a variety of banking environments gives an invaluable perspective to bring to any banking organization.

Dr Ayoub delivered more than 60 Basel II implementation and Risk Management training courses and Workshops over the last 4 years to Central, Investment and Commercial Banks.

He is assisting various Banks with implementing the new Accord and performing diagnostic compliance assessments using his own specially designed software tools covering credit, market and operational risks.

He has been retained by a number of Banks as an external Basel II consultant for the duration of the implementation phase of the new Accord.

Dr Ayoub holds a Master degree from Kent University at Canterbury and Ph.D. from Hertfordshire University in UK.