



Lywood David International Limited's

Asset and Liability Management - a practical course on Cash and interest rate risk management

A COURSE DESIGNED SPECIFICALLY FOR MONEY MARKET DEALERS AND ASSET AND LIABILITY MANAGERS IN FINANCIAL INSTITUTIONS. THE COURSE IS ALSO APPROPRIATE FOR ANYONE ASSOCIATED WITH TREASURY MARKET ACTIVITIES WISHING TO ENHANCE THEIR UNDERSTANDING OF ALM DEALING TECHNIQUES.

Course objectives

At the end of the course participants will...

- understand the concepts and practicalities of Asset and Liability management
- be better able to identify and evaluate cash flow and interest rate risk
- maximise profit potential in the cash markets / cash settled financial instruments
- be better placed to identify and take advantage of interest arbitrage opportunities
- be comfortable in the use of short term Treasury derivatives (STIR Futures and FRAs) in interest rate risk management

Participant profile

Participants on **Lywood David International Limited's Asset and Liability Management course** can be financial institution or Corporate Treasury dealers, middle office (risk management) personnel, financial control or from systems development areas. The course is appropriate for anyone working closely with dealers or Treasury systems with a desire to increase their knowledge and understanding of these most important financial markets.

The Course

The emphasis of the **Asset and Liability management** course is on the practical with theoretical sessions reinforced by case studies and hands on experience of **WINDEAL for Money market** - an interactive PC based dealing simulation developed by Tradewind Design in association with our sister company **Multimedia TradeWind Limited**. The simulation enables participants to experience the reality of trading the cash markets including financial instruments together with short term Derivative products which can be used for either risk management (hedging) or trading purposes.

Course content covers basic ALM procedures from the highest management levels (ALCO) down to practical day to day dealing functions. The course is structured to ensure that participants develop fundamental ALM skills such as risk awareness / evaluation, product pricing and position management - skills so often overlooked in today's technology reliant environment. The aim is to make such skills instinctive - thus giving dealers more time to focus on effective and profitable trading strategies. For other financial institution personnel the aim is to provide a deeper insight into the dealers' world.

Presenter

Phil Parker, Managing Director of Lywood David International Limited, has over 40 years experience of treasury markets and training. He spent his banking career with the Lloyds Bank Group in a number of senior Treasury roles. An experienced practitioner, having actively dealt (10 years in LBI London), Phil formed his own company in 1992 and has regularly presented open courses in London and overseas financial centres and in-house training on behalf of client institutions world-wide for the past fifteen years.

The company

LYWOOD DAVID INTERNATIONAL LIMITED is a company dedicated to the promotion of a greater understanding of the international financial markets amongst all participants. The company's aim is to provide high quality and affordable training and education on Treasury and Capital markets issues to as wide a range of people as possible - this being achieved through offering open training courses plus in-house consultancy services to individual client institutions globally. The company has worked extensively in the EU and the developing financial markets of central and eastern Europe, the Caribbean, Africa, India, the Middle and the Far East.

Now in its fifteenth year, **Lywood David International Limited** continues to offer a wide range of such training courses specifically targeted at financial markets professionals. These are presented by experienced practitioners and trainers putting great emphasis on the practical reinforcement of issues covered using the latest technology. Further details are available on the company's website: www.lywood-david.co.uk

Bespoke training

LYWOOD DAVID INTERNATIONAL LIMITED's training events can be tailored to suit a financial institution's training needs and presented exclusively in-house. This becomes cost effective in London at around 6 - 7 participants, more quickly when long distance travel and accommodation costs need to be taken into consideration. Don't miss this opportunity to let your personnel benefit from participation on this unique workshop approach.

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