

Professional Leadership Seminar
For Bankers

**BANK MANAGEMENT SIMULATION AND
ASSET/LIABILITY MANAGEMENT**

Presented by:



**GRADUATE
SCHOOL of
BANKING**

AT LOUISIANA STATE UNIVERSITY

AND



**INTERNATIONAL BANKING INSTITUTE
PANAMA BANKING ASSOCIATION**
Panama, Republic of Panama



Ciudad del Saber
PANAMA
City of Knowledge

Room 204, Building 105

Monday, February 6 - Friday, February 10, 2012
Panama, Republic of Panama

CATALOG



ABOUT GSB

Overview

For over a half century, the Graduate School of Banking at Louisiana State University has been a major provider of advanced financial education in the United States.

More than 14,755 executives have successfully completed the program which is held each spring on the LSU campus in Baton Rouge. The School's purpose is to fill the need for graduate level study by bank officers and others meeting admission requirements leading toward a broader knowledge and understanding of major banking functions.

Completion of the program has become a requisite to professional advancement in many banks. Executives at multi-billion dollar financial institutions as well as community banks find that the School's curriculum addresses their educational needs.

Presented by the Southern States Conference at Louisiana State University and sponsored by the State Bankers Associations of:

Alabama · Arkansas · Florida · Georgia · Kentucky · Louisiana ·
Mississippi · Missouri · North Carolina · Oklahoma · South Carolina
· Tennessee · Texas · Virginia · West Virginia

www.gsblsu.org

BANK MANAGEMENT SIMULATION

February 6 – 8, 2012

The focus of the Bank Management Simulation Seminar is to provide the experience of managing all phases of a commercial bank in a competitive and regulated environment. The seminar uses a sophisticated computer simulation called BMSim to replicate the process of managing the investment portfolio, the loan portfolio, deposits, and the treasury management area of a \$750 million dollar bank.

The participants in the seminar are divided into bank management teams which compete against each other in an economic environment that portrays a variety of economic expansion and recessionary characteristics.

The seminar requires participants to design and implement management strategies to allow the bank to grow and to generate profits in a meaningful manner. The growth and profit goals are provided by the course instructor. In addition, the banks must operate within various regulatory constraints reflecting conditions similar to those which may be found in the real world.

Management strategies include, but are not limited to:

- The use of the investment portfolio for liquidity, profitability, and risk management purposes;
- The growth, profitability, and credit risk management of the loan portfolio using both fixed and variable rate loans in commercial, real estate, and consumer environments;
- The growth and expense containment of the deposit portfolio sufficient to provide adequate funding for the growth of the assets as well as to require decisions involving the use consumer and/or corporate sources of funding;
- The use of various forms of short-term sources of funding such as fed funds and repurchase agreements for the purpose of meeting funding requirements of the regulatory agencies;
- Decisions involving the issuance, sale, and repurchase of various sources of capital which are necessary to meet the requirements of the various Basel Initiatives; and
- A general focus on overall risk management using the above decision variables as well as several common derivative instruments that are used in the real world.

Throughout the seminar, an extensive set of lectures and full class discussions will occur on each of the topics mentioned above. Of particular interest is the extensive presentation on the valuation and use of financial market instruments aimed at the management of interest-rate risk, credit risk, and liquidity risk. The underlying focus will be on the role of asset/liability management in the successful operation of a commercial bank.

ASSET/LIABILITY MANAGEMENT

February 9 – 10, 2012

This seminar provides a understanding of a bank's balance sheet and income statement and techniques to manage both to achieve bank goals. Discussion focuses on the responsibilities of a bank's asset and liability management committee and the sensitivity of earnings and balance sheet accounts (principally capital) to changes in interest rates. Topics include: GAP management; duration-based interest rate risk management; credit risk; the use of marginal cost and return concepts in pricing loans and deposits; interest rate risk; and non-interest expense control. Emphasis is on securities, pricing, and managing interest rate risk.

Additional topics covered include: the role of financial markets and financial institutions; return and risk characteristics of investments; the pricing of debt and equity claims; the level and structure of interest rates; the derivative markets and their role in portfolio management; and the use of the financial markets to improve the bank's profitability and control risk.

DURATION OF THE SEMINAR:

40 hours of classroom from 8:00 a.m – 5:00 p.m.

EXPERIENCE REQUIRED:

Banker Applicant must have a substantial education in banking and support experience with a minimum of three to four years having served as senior executive with a high degree of responsibility in the administration of a bank, and quite likely and projected to grow to an important position of executive management of the bank.

Applicants from state supervisory agencies should have a minimum of five years of experience in bank supervision and banking.

As a matter of policy, the Graduate School of Banking does not discriminate among applicants and participants on the basis of race, religion, sex, national origin, color, age, handicap.

REQUIREMENTS:

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- Participants should bring a laptop for personal use during the event.
- Seminar Language: English

FEES: US\$ 3,500.00

Fees are payable to the International Banking Institute, Panama, Republic of Panama. Fees include tuition, materials, meals, and diploma.

FACULTY:

Faculty for Bank Management Simulation:

ERNEST W. SWIFT

Dr. Swift is Professor Emeritus of Finance at the J. Mack Robinson College of Business at Georgia State University where he taught in the Finance Department for 27 years. At various times Dr. Swift served as the Associate Dean for Academic Programs, the Director of Doctoral Programs, the Director of the Executive MBA Program, and the Director of the CFO RoundTable.

Dr. Swift has consulted or presented training programs for many industrial corporations and commercial banks, including many Fortune 500 companies. Dr. Swift has served on the faculty of several banking schools including the American Bankers Association's Stonier Graduate School of Banking, the Graduate School of Banking at Louisiana State University, the American Institute of Banking, and several state banking schools. In addition, Dr. Swift has conducted executive education courses on commercial banking, risk management, and corporate finance in over 20 international countries.

In cooperation with the American Bankers Association, he has helped to develop BankExec™, a computer program which simulates the financial activities of a bank. Further, he has served as the Director of a software development team which has updated and documented Bank Management Simulation (BMSim), a more sophisticated bank financial simulation used at Graduate Banking Schools.

Dr. Swift received a B.A. in economics in 1967 from Moorhead State College, an M.A. in economics in 1969 and a Ph.D. in economics and finance in 1974 from the University of Oklahoma. Ernie has served as President and Chairman of the Board of Trustees of the Eastern Finance Association, and he has served on various administrative committees for the Financial Management Association, the Eastern Finance Association, and the Southern Finance Association. Dr. Swift currently serves on the Board of Advisors for the Major in Banking at St. Petersburg College in St. Petersburg, Florida, and he is on the Board of Directors of nFinanSe, Inc. Recently he has been appointed to the Habitat Council of the Rocky Mountain Elk Foundation.

*Faculty for Asset/Liability Management***ROBERT SCHWEITZER****Dr. Robert Schweitzer, Professor of Finance and Economics, University of Delaware**

Dr. Robert Schweitzer is Professor of Finance and Economics at the University of Delaware where he teaches undergraduate and graduate courses in financial institutions, financial management, and management and regulation. He holds his Ph.D. in finance from Duke University, North Carolina.

Dr. Schweitzer has written extensively for academic and professional journals in the fields of finance and economics. He teaches courses and cases in asset/liability management at the Graduate School of Banking at Louisiana State University.



Ciudad del Saber
P A N A M A
City of Knowledge

The City of Knowledge is an international center for education, research and innovation. It was created to promote and facilitate synergies between universities, scientific research centers, businesses focusing on the new economy, and international organizations. The center is administered by the City of Knowledge Foundation, a private, non-profit organization. Its Board of Trustees is comprised of representatives from the academic, business, labor, legislative, and governmental sectors. The City of Knowledge Foundation's mission is to put knowledge to the service of sustainable development, fostering the competitive advantages of Panama in the global economy.

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