

## 2 Day New York Professional Certification in Enterprise & Financial Risk Management

**(29 & 30 Nov Tue & Wed | Concorde Hotel, Singapore | 9:00am – 5:00pm)**

### **Your Practitioner's Guide to Managing Market and Credit Risk for 2017**

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In today's highly volatile business environment, enterprise risk management is increasingly being recognized as the standard in global risk management practices.

### **2 Days of Hands-On Practical Training for Finance and Risk Management Professionals**

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Filled with in-depth insights, case studies and practical advice, this two-day intense training course will heighten your attention to various issues at the forefront of risk management and implementation. It explains why risk management is becoming the key priority for the government, banks and private corporations.

#### **Key Questions Covered includes**

- What is my current organizational risk and risk profile?
- What are the Risk Management Structure and Functions and Key Responsibilities in placed?
- How can we align risk management with operational and business growth decisions?
- How to effectively manage Market Risks in Trading Book?
- What are the existing policies and risk governance framework?

#### **Who Should Attend**

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Designed for both risk professionals and finance professionals alike, this practical masterclass will equip you with the skills set to actively managed and assessing your company's risk exposure amid the increasingly unpredictable economics and regulatory environment. This 2 Day masterclass is suitable for:

- Risk management practitioners including Chief Risk Officer, Senior Risk Analyst, Head of Operational Risk, and Director of Investment Risk Management
- Senior Officials with responsibility for Risk Management
- Global Heads of Operational Risk, Heads of Operations, Heads of Risk Management, Heads of Audit, Operational Risk Analysts, Group Risk, Risk & Contingency Managers, Finance Directors, Compliance/Internal Auditors
- Risk Control Consultants



#### ***Gain Key insights and Professional advice from the Expert: Professor Luis Hall, (PhD, New York University)***

Dr. Luis J. Hall is a professor in economics and finance. He received his M.A. and Ph.D. from New York University. Dr. Hall held previous positions in the New York State Banking Department, as external researcher for the World Bank and Inter-American Developing Bank and formerly taught at New York University. He has been a consultant for several banks focusing his research primarily on credit and credit default. His research interests lies in corporate finance, sovereign risk, interest rate, international economics and international financial markets.

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## Program Outline

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### Day 1

#### Session 1 & 2

- What is Risk Management?
- Process of Financial Risk Management and Implication
- Classification of Risks
- Market Risks and the affecting factors
  - Foreign Exchange Risk
  - Interest Rate Risk
  - Equity Price Risk
- Credit Risk
- Operational Risk
- Other Risks (Liquidity and Systemic)
- The Role of a Risk Management Department, Schedule of Duties, and Risk Management Framework
- Risk Management Organizational Structure and Functions (Key Responsibilities)

#### Session 3: Measuring Market Risk

- An outline of value at risk (VaR)
- How Reliable is VaR and Critics of VaR.
- Case Profile - Merrill Lynch
- Managing Market Risks in Trading Book - Practical Consideration

#### Session 4: Credit Risk Management

- Credit Risk Measurement
- Credit Risk Management
- BIS add-on approach & Basel Risk Charges
- Applying VaR principle to Credit Control
- Managing Credit Risk in Loans Portfolio - Practical Consideration

### Day 2

#### Session 5: Operational Risk Management

- Controlling Operational Risk Measurement
- Other aspects of Operational Risk Management
- Quantifying Operational Risk - Latest Modelling Techniques

#### Session 6: Derivatives Instruments to manage financial risk – Practical Applications

- Managing financial risks through types of derivatives instruments
- Application of techniques to value toxic assets in the bank books

#### Session 7: Regulatory Requirements for Risk Management (Basel II Accord)

- Basel II requirements
- Three Pillars framework
- Capital Adequacy Requirement (CAR) Detailed Calculation (Basel Requirement) - CAR for Financial Institutions Risk Management
- Regulatory requirements for risk management
- Approaches on Market, Credit and Operational Risks

#### Session 8: Liquidity Risk Management

- Risk Measures and Methodology for liquidity risk management
- Relevance and Practical Considerations
- Lessons learnt from the current crisis

#### Session 9: Risk Management Organization and Relationship with Internal Audit and Compliance

- Risk reporting classification
- Format for various types of risk reporting

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# 2 Day New York Professional Certification in Enterprise & Financial Risk Management

Date: 29 & 30 November (Tue & Wed)

Venue: 100 Orchard Road, Concorde Hotel Singapore

Time: 9.00 am to 5.00 pm

## Contact Us:

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- Website: www.ftacademy.com.sg

### 1st Participation Details

Name: \_\_\_\_\_

Organization: \_\_\_\_\_

Designation: \_\_\_\_\_

Tel No.: \_\_\_\_\_

Email: \_\_\_\_\_

Food Preference: (Vegetarian/Halal/No Preference/ Others: \_\_\_\_\_)

### 2nd Participation Details

Name: \_\_\_\_\_

Organization: \_\_\_\_\_

Designation: \_\_\_\_\_

Tel No.: \_\_\_\_\_

Email: \_\_\_\_\_

Food Preference: (Vegetarian/Halal/No Preference/ Others: \_\_\_\_\_)

### 3rd Participation Details

Name: \_\_\_\_\_

Organization: \_\_\_\_\_

Designation: \_\_\_\_\_

Tel No.: \_\_\_\_\_

Email: \_\_\_\_\_

Food Preference: (Vegetarian/Halal/No Preference/ Others: \_\_\_\_\_)

### 4th Participation Details

Name: \_\_\_\_\_

Organization: \_\_\_\_\_

Designation: \_\_\_\_\_

Tel No.: \_\_\_\_\_

Email: \_\_\_\_\_

Food Preference: (Vegetarian/Halal/No Preference/ Others: \_\_\_\_\_)

## Investment Fee

**\$S\$1,450** per participant

\$S\$ 870 After PIC Grant of 40%

## Payment Methods

- By Cheque (For Local Participants Only)
- By Bank Transfer
- By E-Invoice Sub Bu No.

Organization: \_\_\_\_\_

Address: \_\_\_\_\_

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Designation: \_\_\_\_\_

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I understand and accept the terms and conditions stated below.

Signature and Date

Company Stamp

### Terms and Conditions:

- A place will be reserved for you upon receipt of registration.
- All cancellation will carry a SGD 200.00 administration fee.
- No refund can be made for cancellation less than 14 days prior to the event date.
- Asia Pacific International Academy, reserves the right to cancel or postpone the course/ seminar due to unforeseen circumstances and also the right to reject any registration. A full refund of the course/seminar fee will be made to you.