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Certified Risk Manager

September 16-17
October 17-18
November 12-13

Stockholm
2024

Sign up before July 16, 2024
and get 10% discount.

Financial
Training Partner A/S

Practical Information

Who should participate?

This certification program is relevant for anyone wanting a deep and broad knowledge of how to measure and manage financial risks. You will learn how to measure and manage market risk, credit risk, liquidity risk and operational risk.

Content

The education contains three 2-day modules. In between the modules, you will be asked to read relevant material and solve exercises. After the final module you have the possibility to take an exam to become a Certified Risk Manager.

"Jörgen was very pedagogical and the tempo was neither slow nor fast. The course gave me inspiration to go back and review the methods we use at the bank."

Lilyum Ågren Bayat, SHB
Certified Risk Manager

"Terms are used almost at daily basis at the office and I had earlier only high level understanding of the meaning, but now I am better aware of the real meaning."

Sami Kekäläinen, Ilmarinen
Certified Risk Manager

Module 1 – Market Risk Measurement and Management

September 16, 2024

1. Risk on Single Instruments
- Enterprise Risk Management
- Fixed Income Risk
- Equity Risk
- FX Risk
- Derivatives Risk

2. Volatility and Correlation
- Simple Moving Average
- Exponentially-weighted Moving Average
- GARCH-model
- Alternatives

3. Value at Risk and Expected Shortfall
- Delta Normal VaR
- Historical Simulation-based VaR
- Expected Shortfall
- Marginal, Component and Incremental VaR

September 17, 2024

3. Value at Risk, continued

4. Capital Requirements on Market Risk, Backtesting and Future Regulation
- Capital Requirements
- Fundamental Review of the Trading Book
- Backtesting

5. Stresstesting
- Objectives and Methods
- Experiences from the Crisis

Module 2 – Credit Risk Measurement and Management

October 17, 2024

1. Introduction to Credit Measurement and Management

2. Key Credit Risk Parameter
- PD, EAD, LGD, Conversion Factor, Recoveries and Correlations
- Calculation and Interpretation

3. Credit Risk Models
- KMV Moody's
- CreditMetricsTM
- Portfolio and Marginal Credit Risk

October 18, 2024

4. Counterparty Risk on Derivatives
- Approaches to Measuring Counterparty Risk
- CVA, DVA, FVA and BCVA
- Hedging Counterparty Risk

6. Capital Requirements
- Standard or IRB-method
- CVA-charge
- BIS IV

7. Credit Default Swaps
- Conventions and Market of CDS'
- Hedging using CDS

Module 3 - Operational Risk and Liquidity Risk

November 12, 2024

Operational Risk

1. Introduction to Operational Risk Management

2. Measuring and Managing Operational Risk
- Heat Map
- Risk Control Self Assessement
- Building Databases

3. Climate and ESG-risk

4. Capital Requirements for Operational Risk
- Basic Indicator, Standard Method or Advanced Measurement Approach
- Operational Risk in the Insurance Industry
- Future Regulation (BIS IV)

November 13, 2024

Liquidity Risk

1. Introduction to Liquidity Risk Management

2. Liquidity Ratios
- Liquidity Coverage Ratio
- Net Stable Funding Ratio
- Additional Liquidity Monitoring Metrics

3. GAP-analysis
- Liquidity Curve
- Liquidity at Risk

4. Stresstesting and Contingency Funding Plan
- Market Liquidity Risk
- Building a CFP

EXAM

Practical information

Time and place
The education consists of three modules all held in central Stockholm. The modules are held from 9.00 am to 4.00 pm.

Language
All modules are presented in English.

Registration
Via www.FinancialTP.com

Price
The price for the education is EUR 4.500 and covers training, lunch and refreshments, exercises between the modules, course material, exam and diploma.

Early bird
Sign up before July 16, 2024 and get 10% discounkt.

Instructor

Jørgen Just Andresen

Jørgen Just Andresen is managing director of Financial Training Partner A/S, which he co-founded in 2002.

He has many years of teaching experience as a chief consultant at SimCorp's training department, which he joined in 1996. Prior to SimCorp he worked at Danske Bank with fixed income research and fixed income sales.

Jørgen has worked for a number of years as external lecturer at Copenhagen Business School and was awarded teacher of the year at CBS' education Graduate Diploma in Business Administration (Financial planning).

He is author of the books Finansiel Risikostyring (Financial Risk Management) and Finansielle Derivater (Financial Derivatives) published by Djøf Publishing.

He holds an M.Sc. (international finance) and an HD (accounting).

Financial Training Partner A/S
Financial Training Partner is a leading Scandinavian provider of financial training and have worked with all large financial institutions in Scandinavia.

We offer open financial courses, certification programs, tailor made inhouse courses, conferences and consultancy.

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