

Overview of Financial Risk Management **Course Outline – One-day**

Date: 19 April 2007 Hong Kong

Duration: One-day (0900-1700)

Level: Foundation

Pre-Requisites: No pre-course requirements

Fee: USD 750 + Taxes if applicable

Learning in Teams: For every 4 delegates you enroll onto this course, the 5th person attends **FREE**

Enrolment Deadline: Friday March 23rd 2007

Course Description:

This course, designed for operations personnel, focuses on the development of the present need for and use of financial risk management. Overview of Financial Risk Management is an interactive course comprised of a lecture, articles, and case studies about current risk management issues.

Course Objectives:

- Identify major causes of risk
- Compare and contrast recent risk events
- Define risk management
- Evaluate roles and responsibilities of Chief Risk Officer and risk management committee
- Discuss evolution of risk management instruments
- Identify risk based supervision responsibility of central bank examiner
- Analyze influence of Basel II's on risk management

Session 1: Introduction

- Overview of risk management
- History timeline of recent risk events

Session 2: Sources and Types of Risk

- Credit risk
- Market risk
- Operational risk
- Legal risk
- Liquidity
- Other risk

Case Study

Overview of Financial Risk Management

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Session 3: Risk Management Defined

- Hedging vs. speculating
- Traditional Asset Liability Asset Management
- Phases of risk management process
 - Identify
 - Measure
 - Control
 - Monitor

Article

Session 4: Risk Manager

- Role and responsibility
- Chief Risk Officer and risk committee
- Recent changes in risk management

Article

Session 5: Hedging

- Growth of derivatives market
- Applications of derivatives as a risk management tool
- Advantages and risks of derivatives markets

Session 6: Role of central banks and other regulators

- Central banks
 - Systemic risk
 - Risk based supervision
- Basel II and risk management
- Exchange commissions and other regulators
- Influence of rating agencies

Article

Summary Conclusion and Question and Answer Session