

ADVANCED EXTREME RISK MANAGEMENT AND STRESS-TESTING FOR BANKS

Master What it Takes for a Bank to Manage their Risks Properly, including Extreme Risks, Through Appropriate Implementation of Stress-Testing Structures

22nd & 23rd November 2017
Kuala Lumpur, Malaysia

Major Benefits of Attending

By end of the course, you will be able to:

- **GAIN** practical insights of what it takes for a bank to set up a sensible and compliant framework for managing extreme risks
- **UNDERSTAND** the interactions between banks and their regulators, for day-to-day risks as well as for extreme risks
- **MASTER** an international perspective of risk management and regulation
- **PROBE** an understanding of the imperative for risk management departments of banks to properly manage their tail risks, in the light of past events and of events to come
- **ANALYZE** factors of the 2007 crisis and what components could happen again
- **ENRICH** course participants with tools for risk managers to counterbalance the overriding power of front offices
- **SHARPEN** participants' understanding of the interactions between risk takers, information processors and risk managers

Why You Should Attend?

Risk management for financial institutions is now being formalised in most countries, through global accords from which Basel III is the most topical. Such body of regulatory texts is now setting the landscape for the competition between banks for years to come, and imposing risk managers within decision-making bodies of banks. It is now, more than ever, critical for banks to master their risk processes. It is as well critical for most bankers to master what it takes for a bank to manage their risks properly, including extreme risks, through appropriate implementation of stress-testing structures. This course addresses these issues, and helps risk practitioners to understand risk management in a post-Basel III world.

Who Should Attend?

Managing Directors, CROs, CFOs and Managers of:

- ✓ Risk Management
- ✓ Credit Risk
- ✓ Market Risk
- ✓ Liquidity Risk
- ✓ Basel II/III
- ✓ Risk Analysis and Research
- ✓ Risk Portfolio Management and Modeling
- ✓ Counterparty Credit Risk
- ✓ Risk Reporting, Policy and Forecasting
- ✓ Bank Treasurers

Organized by: _____



WE SOLVE YOUR PUZZLE