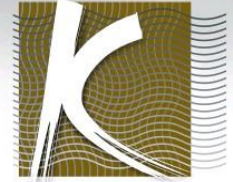


2020

# **KRM** **System Operational** **Training - Basic**

28 – 30 July 2020  
GRAND HYATT TAIPEI  
Taipei, Taiwan



Kamakura  
Corporation

**REGISTER NOW**

## **Welcome**

Please find enclosed the brochure of Kamakura Risk Manager (KRM) System Operational Training (Basic) 2020.

The KRM System Operational Training will be held in Taipei from 28 to 30 July 2020. There will be a two-day KRM-NI (ALM) training from 28 to 29 July 2020, follow-by a one-day KRM-TP (FTP) training and KRM Technical training on 30 July 2020.

For more information about the event, please see the KRM System Operational Training (Basic) Programme enclosed.

I look forward to seeing you.

Best regards,

### **Wilson Yap**

Senior Vice President & Head of Professional Services  
Asia Pacific Operations  
Kamakura Corporation

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## **KRM System Operational Training (Basic)**

**28 – 30 July 2020**

### **COURSE OBJECTIVE**

This is a beginner course for Kamakura Risk Manager (KRM) and is suitable for both first-timer and as a refresher course for existing users. Participants learn how to operate the system via case studies and hands-on examples. Training laptops will be provided.

This course is open to all KRM clients and is complimentary for clients who are current on Annual Maintenance Cost.

### **TRAINING AREAS**

- ALM – Bernie Wang (28 – 29 July)
- FTP – Coty Huang (30 July)
- Technical – Anderson Lin (30 July)

### **TARGET AUDIENCE**

- Kamakura KRM system user with little or no prior experience using KRM
- KRM Technical Support who would like to understand the system from user perspective

Each bank may send up to 4 participants for each training, and additional participants will be allocated on a first-come-first-served basis.

### **DATES & VENUE**

- Date:  
28 – 30 July 2020
- Venue:  
**GRAND HYATT TAIPEI**  
2 SongShou Road, Xinyi District, Taipei City 11051, Taiwan  
(Nearby MRT Taipei 101/World Trade Center Station)

**台北君悅酒店**

11051 台北市信義區松壽路二號

(鄰近捷運台北 101/世貿站)

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## COURSE INSTRUCTORS



**Bernie Wang, FRM**  
Consultant, ASPAC

In Kamakura, Bernie is responsible for providing support and implementation consulting services for the KRM (Kamakura Risk management) products for clients in Asia-Pacific region, specializing in projects related to ALM (Asset and Liability Management), FTP (Funds Transfer Pricing), Basel II & III and IRRBB (Interest Rate Risk in Banking Book).

Prior to joining Kamakura, He worked as an asset-liability manager at finance management department of Bank Sinopac in Taiwan for 3 years. He was involved in implementation project of bank's quantitative risk management system, which includes ALM, IRRBB, FTP and Profitability Analysis modules. During the implementation phase, he was in charge of planning and project management, establishment and maintenance of bank's financial data mart and FTP report design and validation. He also assisted in building up automation process for market data collection, data validation and monthly batch run. He is familiar with financial instruments in Taiwan market, regulatory and practical application of asset-liability management and is experienced with SQL, VBA and VBScript coding.

Bernie obtained his Master of Art in Economics from National Tsing Hua University, Taiwan in 2011. He is a certified Financial Risk Manager (FRM) awarded by Global Association of Risk Professionals (GARP). Bernie is a native speaker of Mandarin and is well versed in English.



**Coty Huang, FRM**  
Principal Consultant, ASPAC

Coty joins Kamakura to provide system support and implementation consulting services for the Kamakura Risk management (KRM) products for clients in Asia-Pacific region, specializing in Market Risk, Credit Risk Modelling, ALM, FTP, IRRBB, and IAS39/IFRS9.

Prior to joining Kamakura, Coty was with KPMG Taiwan FRM (Financial Risk Management) where he provides advisory services to clients in financial instrument valuation, internal control review for trading desk, credit risk modelling, Basel II/III and IFRS9.

Coty obtained his Bachelor and Master of Science degree majoring in financial mathematics from National Taiwan University, specialized in financial instruments pricing. Coty is a certified Financial Risk Manager (FRM) and holds certifications for SAS base (global), Certificate of Senior Securities Specialist (Taiwan), Certificate of Bank Internal Control (Taiwan), Trust representative (Taiwan).

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**Anderson Lin**

Technical Consultant, ASPAC

Anderson assumes the role of Technical Consultant, Kamakura Corporation where he is responsible for providing pre-sales and implementation support of Kamakura risk products for clients in Asia-Pacific region.

He has more than 7-year HRIS (human resource information system) consultant experience. His strengths are in problem solving, project planning and conducting trainings for users. He is well-versed in MS SQL, Oracle PLSQL, data analysis and reporting.

Prior to joining Kamakura, Anderson worked with Yuen Foong Yu Inc. Taiwan as a senior HRIS system analyst and project lead. In November 2014, Anderson led a 3-year HRIS project which completed on time, covering 9,000 users at 12 sites in Taiwan and 17 sites in China. He also worked with BenQ Corporation Taiwan as a technical consultant of HR system for more than 5 years.

Anderson obtained his bachelor degrees of Computer and Communication Engineering from Ming Chuan University Taiwan.

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## ALM Course Agenda

	28 July 2020 – Day 1	29 July 2020 – Day 2
08:30	Registration	
08:50	Welcome remarks	
09:00	<b>Basic ALM</b> <ul style="list-style-type: none"> <li>• Overview of risk measurements for ALM</li> <li>• KRM global parameters setup               <ul style="list-style-type: none"> <li>○ Currencies</li> <li>○ Yield Curve Class</li> <li>○ Yield Curves ID</li> <li>○ Index ID</li> </ul> </li> </ul>	<b>Prepayment</b> <ul style="list-style-type: none"> <li>• KRM global parameters setup               <ul style="list-style-type: none"> <li>○ Constant Prepayment</li> <li>○ Liquidation</li> <li>○ Speed Vector</li> <li>○ Prepayment function</li> </ul> </li> <li>• Run ID setup and Output Tables               <ul style="list-style-type: none"> <li>○ KRM Process and output of prepayment</li> </ul> </li> </ul>
10:30	Morning break	Morning break
10:45	<b>Basic ALM</b> <ul style="list-style-type: none"> <li>• KRM global parameters setup               <ul style="list-style-type: none"> <li>○ Product ID</li> <li>○ Holiday ID</li> <li>○ Reporting Periods</li> </ul> </li> <li>• KRM Portfolio Modeling</li> </ul>	<b>Rollover</b> <ul style="list-style-type: none"> <li>• KRM global parameters setup               <ul style="list-style-type: none"> <li>○ Rollover assumptions</li> <li>○ Future transactions pricing assumptions</li> </ul> </li> <li>• Run ID setup and Output Tables               <ul style="list-style-type: none"> <li>○ KRM Process and output of Rollover</li> </ul> </li> </ul>
12:15	Lunch	Lunch
13:15	<b>Basic ALM</b> <ul style="list-style-type: none"> <li>• Run ID setup and Output Tables               <ul style="list-style-type: none"> <li>○ Market Valuation Process</li> <li>○ Net Income Simulation</li> </ul> </li> </ul>	<b>New Business</b> <ul style="list-style-type: none"> <li>• KRM global parameters setup               <ul style="list-style-type: none"> <li>○ New Business Characteristics</li> <li>○ New Business volume assumptions</li> <li>○ Rebalancing assumptions</li> </ul> </li> </ul>
15:00	Afternoon break	Afternoon break
15:15	<b>ALM Stress Testing</b> <ul style="list-style-type: none"> <li>• KRM global parameters setup               <ul style="list-style-type: none"> <li>○ Risk Factors</li> <li>○ Stress Test Scenarios</li> </ul> </li> <li>• Run ID setup and Output Tables               <ul style="list-style-type: none"> <li>○ Stress Test for Market Valuation</li> <li>○ Stress Test for Net Income Simulation</li> </ul> </li> <li>• KRM Hands-on Exercises</li> </ul>	<b>New Business</b> <ul style="list-style-type: none"> <li>• Run ID setup and Output Tables               <ul style="list-style-type: none"> <li>○ KRM Process and output of New Business</li> </ul> </li> <li>• KRM Hands-on Exercises</li> </ul>
16.00	Q & A	Q & A

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## FTP Course Agenda

30 July 2020 – Day 3	
08:30	Registration
08:50	Welcome remarks
09:00	<b>Historical FTP</b> <ul style="list-style-type: none"> <li>• Overview of KRM FTP</li> <li>• KRM FTP parameters setup               <ul style="list-style-type: none"> <li>Historical FTP: Base Rate                   <ul style="list-style-type: none"> <li>○ FTP Yield Curve</li> <li>○ FTP Model</li> </ul> </li> </ul> </li> </ul>
10:30	Morning break
10:45	<b>Historical FTP</b> <ul style="list-style-type: none"> <li>• KRM FTP parameters setup               <ul style="list-style-type: none"> <li>Historical FTP: Base Rate                   <ul style="list-style-type: none"> <li>○ FTP Assigned Rate</li> </ul> </li> </ul> </li> <li>• Run ID setup and Output Tables               <ul style="list-style-type: none"> <li>○ FTP Run ID and KRM Process</li> <li>○ FTP Output: FTP Base Rate</li> </ul> </li> </ul>
12:15	Lunch
13:15	<b>FTP Adjustments</b> <ul style="list-style-type: none"> <li>• KRM FTP parameters setup               <ul style="list-style-type: none"> <li>Historical FTP: FTP Adjustments                   <ul style="list-style-type: none"> <li>○ Adjustment by Formula</li> <li>○ Adjustment by Curve</li> </ul> </li> </ul> </li> <li>• Run ID setup and Output Tables               <ul style="list-style-type: none"> <li>○ FTP Run ID and KRM Process</li> <li>○ FTP Output: FTP Adjustments</li> </ul> </li> </ul>
15:00	Afternoon break
15:15	<b>Forecast FTP</b> <ul style="list-style-type: none"> <li>• KRM FTP parameters setup               <ul style="list-style-type: none"> <li>Forecast FTP                   <ul style="list-style-type: none"> <li>○ Forecast FTP assumption</li> </ul> </li> </ul> </li> <li>• Run ID setup and Output Tables               <ul style="list-style-type: none"> <li>○ FTP Run ID and KRM Process</li> <li>○ FTP Output: Forecast FTP rate</li> </ul> </li> <li>• KRM Hands-on Exercises</li> </ul>
17.00	Q & A

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## KRM Technical Training Agenda

30 July 2020 – Day 3	
08:00	Registration
08:50	<b>Welcome remarks</b>
09:00	<b>KRM 10 High-Level System Architecture</b> <ul style="list-style-type: none"> <li>• KRM system architecture</li> <li>• KRM 10 system requirements</li> <li>• KRM upgrade</li> <li>• KRM performance tuning</li> </ul>
10:30	Morning break
10:45	<b>KRM-System Administrator Module</b> <ul style="list-style-type: none"> <li>• Introduction on KRM-SA module security features</li> <li>• KRM AD Setup</li> <li>• User Management and Audit feature</li> </ul>
12:15	Lunch
13:15	<b>KRM Dataflow</b> <ul style="list-style-type: none"> <li>• KRM data integration from the Bank's perspective</li> <li>• Data flow from staging to reporting layer <ul style="list-style-type: none"> <li>○ ETL &amp; Reporting Framework</li> </ul> </li> </ul>
15:00	Afternoon break
15:15	<b>KRM 10 Desktop and Web Client</b> <ul style="list-style-type: none"> <li>• Demonstrate the new features in KRM 10 desktop</li> <li>• Showcase the KRM10 Web GUI</li> </ul>
16.30	<b>Q &amp; A</b>

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## Registration Form ALM Course (28 to 29 July 2020)

For registration, please complete the registration form and email to [cwquek@kamakuraco.com](mailto:cwquek@kamakuraco.com) by 30 June 2020.  
Any queries, please contact **Ms. Quek Ching Wern** at +6012 370 7741 or email to [cwquek@kamakuraco.com](mailto:cwquek@kamakuraco.com).

	Registrant 1	Registrant 2
Full Name:		
Company:		
Job Title / Position:		
Department:		
Telephone:		
Email address:		
	Registrant 3	Registrant 4
Full Name:		
Company:		
Job Title / Position:		
Department:		
Telephone:		
Email address:		



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## Registration Form FTP Course (30 July 2020)

For registration, please complete the registration form and email to [cwquek@kamakuraco.com](mailto:cwquek@kamakuraco.com) by 30 June 2020.

Any queries, please contact **Ms. Quek Ching Wern** at +6012 370 7741 or email to [cwquek@kamakuraco.com](mailto:cwquek@kamakuraco.com).

	Registrant 1	Registrant 2
<b>Full Name:</b>		
<b>Company:</b>		
<b>Job Title / Position:</b>		
<b>Department:</b>		
<b>Telephone:</b>		
<b>Email address:</b>		
	Registrant 3	Registrant 4
<b>Full Name:</b>		
<b>Company:</b>		
<b>Job Title / Position:</b>		
<b>Department:</b>		
<b>Telephone:</b>		
<b>Email address:</b>		

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## Registration Form Technical Course (30 July 2020)

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Any queries, please contact **Ms. Quek Ching Wern** at +6012 370 7741 or email to [cwquek@kamakuraco.com](mailto:cwquek@kamakuraco.com).

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	Registrant 3	Registrant 4
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Job Title / Position:		
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Telephone:		
Email address:		