2020

KRM System Operational Training - Advanced

16 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 (Advanced) 2020.

A one-day Advanced KRM ALM training will be held in Taipei on 16 July 2020.

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

I look forward to seeing you.

Best regards,

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

Kamakura Corporation

KRM System Training (Advanced)

16 July 2020

COURSE OBJECTIVE

The morning session is an advanced course for Kamakura Risk Manager (KRM) and is suitable for existing users with basic knowledge of system configuration and process. Participants learn how to operate the system via case studies and hands-on examples. Training laptops will be provided.

The afternoon session is an experince sharing on how users can make use of KRM for an integrated balance sheet management and is suitable for analysts, risk and banking professionals who need to better understand the enterprise risk management challenges and strategy within a bank.

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

TRAINING AREAS

- Advanced ALM – Webber Kao (16 July, Thursday 9.00-12.00)
- Integrated Balance Sheet Management – Matt Yu (16 July, Thursday 13.15-16.00)

TARGET AUDIENCE

- Advanced ALM – Kamakura KRM system user with basic knowledge and experience using KRM
- Integrated Balance Sheet Management – Business analysts, risk and banking professionals

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

DATES & VENUE

- Date:
  16 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)

COURSE INSTRUCTORS

Webber Kao, FRM
Advisor, ASPAC

Webber Kao is responsible for providing training and implementation consulting services for the Kamakura Risk management (KRM) products for clients in Asia-Pacific region, specializing in ALM, FTP, IRRBB, Liquidity, IAS39/IFRS9 and Credit Risk modelling/validation.

Prior to joining Kamakura, Webber was with SAS Taiwan for four years as a consultant where he offers advisory and implementation services on building Credit models, LGD models and Fraud detection models for Financial Institutions.

Webber was previously with KPMG Taiwan as manager where he was Project Manager for a number of Basel II projects implementations and IFRS9/IAS39/IFRIC13 conversion projects. His responsibility includes AVM/PD/LGD/EAD scoring model implementation and validation.

Webber is a certified Financial Risk Manager (FRM) awarded by Global Association of Risk Professionals (GARP). He obtained his bachelor’s degree in civil engineering from Tamkang University Taiwan in 1995 and his master degree of Financial Management from National Sun Yat-sen University in 2001. Webber is fluent in Mandarin and English.

Matt Yu, PhD

Managing Consultant, ASPAC

Matt is responsible for providing support and implementation consulting services for the Kamakura Risk management (KRM) products for clients in Asia-Pacific region, specializing in projects related to ALM, FTP, IRRBB, Liquidity and IAS 39/IFRS 9. Matt also served as a lecturer in the Kamakura Institute and provided the latest regulatory guideline workshop with TABF.

Prior to joining Kamakura, Matt had worked in Taipei Fubon bank risk management department as a senior specialist, where he was involved in building corporate Default Probability model. He also developed and implemented Counterparty Credit Risk management and modelling (PFE/CVA/DVA) for Taipei Fubon bank, over a two-year period. Matt maintain the CVA/DVA reports, rating reports, including expected loss calculation.

Matt was previously with an international statistical software company, as a consultant, responsible for providing consulting services and implementation services for clients in Taiwan and Mainland China. He was involved in Basel II IRB advisory services, Credit Scorecard modelling, Loss Given Default modelling and other risk modelling. His clients include CTBC and Land Bank of Taiwan.

Matt also spent a few years with Soochow University, where he gave lectures on calculus and statistics to undergraduates.

Matt obtained his B.B.A., in Mathematics, from National Central University in 2004; his Master in Financial Engineering degree from Soochow University in 2006; and Matt obtained his Ph.D. in Statistics from National Chengchi University in 2012. He speaks both Mandarin and English fluently.

Advanced ALM Course Agenda

	16 July 2020
08:30	Registration
08:50	**Welcome remarks**

09:00	**Advanced KRM Prepayment Function**
	• **Behavioral Function**
	  o Variables Definition
	  o Formula Definition
	  o KRM User-defined Linear Function
	Credit-adjusted ALM process
	• **Concept**
	• **Case Study**

10:30	Morning break

10:45	**Advanced KRM Rebalancing Function**
	• **Concept**
	  o Integrated Liquidation/Rollover/New business Function
	• **Case Study**
	  o Product Groups
	• **Rebalancing assumptions with formula**
	  o Rebalancing Conditions
	  o Rebalancing Values

12:15	Lunch
13:15	**Integrated Balance Sheet Management – Part 1** • **ERM Overview: Integrated Balance Sheet Management** • **Stage 1: Regulatory Compliance** • **Stage 2: Integrated Business Assumption**
15:00	Afternoon break
15:15	**Integrated Balance Sheet Management – Part 2** • **Stage 3: Integrated Stress Test** • **Summary**
16.00	**Q & A**

Registration Form
Advanced ALM Course (16 July Morning Session)

For registration, please complete the registration form and email to cwquek@kamakuraco.com by 15 June 2020.

Any queries, please contact **Ms. Quek Ching Wern at +6012 370 7741 or email to** 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:		

Registration Form

Integrated Balance Sheet Management (16 July Afternoon Session)

For registration, please complete the registration form and email to cwquek@kamakuraco.com by 15 June 2020.

Any queries, please contact **Ms. Quek Ching Wern at +6012 370 7741 or email to** cwquek@kamakuraco.com.

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Email address:		