DAY 1

Day 1, Morning – General Risk Management Framework

Case study: the IPS of the Treasurer

Day 1, Morning & Afternoon – Risks Related to Investment Management

Case study: Commodity Linked Note (CLN)

Day 1, Afternoon & Day 2, Morning – Common risk measures for financial risk

Case study: Value-at-Risk related to futures

DAY 2

Day 2, Afternoon & Day 3, Morning – Adapting to More Complex Portfolios

Case study: in the context of Asset Liability Management of the Bank, dealing with the duration gap

DAY 3

Day 3, Morning & Afternoon – Around stress testing

Case study: highly complex investment products

Case study: stress-testing Bank liquidity, including

DAY 4

Day 4, Morning – Introduction to Key Risk Indicators

Day 4, Morning & Afternoon – Elements of Risk Treatment

DAY 5

Day 5, Morning & Afternoon – Q&A and Exam