



Investment Risk Management

on 17 -18 October 2019

Course Summary: Investment Risk Management

This course will introduce the attendees to risk management focusing on the framework and practical implementation tools, deep dive into topics including: Objective setting & understanding and Risk Appetite & Tolerance, follow by techniques and measurement used for risk assessment across the market to explore how modern risk management may contribute to the overall strategic development of organization.

Especially, it draws upon the instructor's extensive experience of working in financial markets. A number of different aspects and current practices will be discussed. The aim of this course is to endow you to key skill sets required for risk management scheme.

**Early Bird registration deadline,
by 26th August 2019,
to receive on-top discount 10% !!**

Who should attend?

Target Audiences:

- Investors
- Co-Operative
- Risk Management
- Corporate Treasury
- Corporate strategist
- Investment Analyst, Underwriter
- Financial Advisory, Sales people
- Financial Planner, Private Wealth Manager
- Accounting and Finance professionals with work in valuation and capital markets



Course Highlights

- Introduction of Aligning Risk Management and the investment strategy
- Focusing on critical points of understanding risk management and tools for risk measurement
- Risk Management for Investing in Fixed Income Securities
- Facilitating new ideas by executive sharing and discussion

Course Fees:

16,900 Baht

(lunch and coffee breaks are included)

Venue: Grande Centre Point Hotel Terminal21 (BTS: Asoke)

Investment Risk Management



สมาคมตลาดตราสารหนี้ไทย

900 Tonson Tower, 10th Floor (Zone: A,D),
Ploenchit Rd., Bangkok 10330
Tel. 0-2257-0357 Fax. 0-2257-0355
www.thaibma.or.th

DAY 1: 17 October 2019

Time	Topic	Speaker
09.00 - 11.00 (2hrs)	<ul style="list-style-type: none"> ➤ Introduction <ul style="list-style-type: none"> • What is risk management and why is it important? • How do you know if you are managing risk effectively? ➤ Aligning Enterprise Risk Management and the Business Model: <ul style="list-style-type: none"> • Setting Risk Appetite and Risk Tolerance • Key Risk Indicator, Limit and Benchmarking • Risk Strategy ➤ Risk Management Tools <ul style="list-style-type: none"> • Risk Identification • Risk Analysis and Evaluation • Monitoring, Validation and Decisions ➤ Case studies 	Ms.Kamonwan Sujatanond Robowealth Mutual Fund Brokerage Co., Ltd.
11.00 - 11.15	Coffee Break	
11.15 - 17.00 Lunch 12.15 -13.15 Break 15.00 -15.15 (4.5hrs)	Risk Management: Critical points of understanding <ol style="list-style-type: none"> 1. Strategic Risk and Economic Risk 2. Liquidity Risk 3. Market Risk 4. Credit Risk 5. Operational Risk 6. Other Risks <ul style="list-style-type: none"> • Interest Rate Risk / Reinvestment Rate Risk • Contingent Liabilities • Compliance Risk and Legal Risk • Reputation Risk • Key Person Risk 	Piyapas Tharavanij Ph.D. CFA, FRM Mahidol University (CMMU)

Remarks: All Sessions will be conducted in Thai.

ThaiBMA reserves the right to make a minor change on some contents without prior notice

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DAY 2: 18 October 2019

Time	Topic	Speaker
09.00 -12.30 (Break 15Min)	Risk Management and Measurement <ul style="list-style-type: none">○ Credit: Rating, Spread, Concentration○ Market: Sensitivity Analysis, Value-at-Risk○ Liquidity: Bid-Ask Spread, Turnover Ratio○ Operation: Risk and Control Assessment○ Other related risks and measurements	Mr. Pornput Suriyamongkol CFA, FRM Riskscope Co., Ltd.
12.30 - 13.30	Lunch	
13.30 - 15.15	Value at Risk for Investing in Fixed Income Securities <ul style="list-style-type: none">○ Concept of VaR○ VaR Calculation for fixed income securities○ Cash Flow mapping technique○ VaR Calculation for Portfolio	Mr. Kasidit Thongplew Phatra Asset Management Co., Ltd.
15.15 - 15.30	Coffee Break	
15.30 - 17.00	Current Issues in Debt Securities Markets	Somchai Amornthum Ph.D. Krungthai Asset Management PCL.

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Registration	สิทธิพิเศษเพิ่มเติม	ประเภทผู้สมัคร	Registration fee (THB)	+7% VAT (THB)	TOTAL PAID (THB)**
Early Bird Registration	ส่วนลด 15% + Early Bird 10%	<ul style="list-style-type: none"> ▪ สมาชิกสมาคม หน่วยงานภาครัฐ รัฐวิสาหกิจ สมาคม สหกรณ์ ▪ หน่วยงานไม่แสวงหากำไร ▪ องค์กรที่ลงนามความร่วมมือทางวิชาการกับสมาคม (MoU) 	12,675.00	887.25	13,562.25
	Early Bird 10%	<ul style="list-style-type: none"> ▪ หน่วยงานทั่วไปและบุคคลอื่นๆ 	15,210.00	1,064.70	16,274.70
Regular Registration	ส่วนลด 15%	<ul style="list-style-type: none"> ▪ สมาชิกสมาคม หน่วยงานภาครัฐ รัฐวิสาหกิจ สมาคม สหกรณ์ ▪ หน่วยงานไม่แสวงหากำไร ▪ องค์กรที่ลงนามความร่วมมือทางวิชาการ กับสมาคม (MoU) 	14,365.00	1,005.55	15,370.55
	Regular Fee	<ul style="list-style-type: none"> ▪ หน่วยงานทั่วไปและบุคคลอื่นๆ 	16,900.00	1,183.00	18,083.00

(1) The payment must be paid within **14 WORKING DAYS BEFORE THE FIRST TRAINING DAY, in order to remain Early Bird discount.**


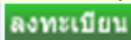

(2) For **Regular Registration**, the registration fee must be paid within **7 working days** before the start date.

* Check your Discount rate at <http://www.thaibma.or.th/EN/Training/Seminar.aspx>

** All fees are exempted from 3% withholding tax.

*** Training courses expense shall be deducted at amount of 200% of corporate, companies or juristic partnership income tax.

Quick and easy way to make ONLINE REGISTRATION & PAYMENT:

1. Enter to the website www.thaibma.or.th, then click  located in the upper left-hand side of the page.
2. Find course that you wish to register from the list of courses. Before register, please check you discount at <http://www.thaibma.or.th/EN/Training/Seminar.aspx> then click on 
3. Complete all of the required sections highlighted with an asterisk (*) on line. The information you provide will be kept strictly confidential.
4. Click  and then click 'OK' on the confirmation dialog box. An e-mail confirming your registration and a PAY-IN SLIP will be sent to the e-mail address you provided.
5. Print the PAY-IN SLIP and make a payment by cash or cheques at any branch of the Siam Commercial Bank (SCB) and another mentioned bank. The cheque should be properly crossed and made payable to "Thai Bond Market Association".
6. Please retain the PAY-IN SLIP with the bank stamp as proof of payment.

CANCELLATION POLICY:

If you are unable to attend, a substitute delegate is welcome at no extra charge. Please provide name and title of **the substitute delegate at least 5 working days before the course start date**. All cancellations must be in writing. To be eligible for a course fee refund, a written cancellation notice must be received by ThaiBMA at least 10 working days before the course start date. The administration charge of 20% of the course fee but no more than 3,500 Baht will be deducted from the refund. **Regrettably, no refund can be made for cancellation received by ThaiBMA less than 10 working days before the course start date.**

ThaiBMA reserves the right to change or amend the course agenda, speaker and venue.