



Interactive Online Training

# Investment Risk Management

21 - 24 July 2020

## 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.

## 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

## Regular Fees:

**8,900 Baht**

(Excluding vat)

# Investment Risk Management



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

## DAY 1: 21 July 2020

Time	Topic	Speaker
13.00 - 14.30	<b>Introduction to Risk Management</b> <ul style="list-style-type: none"><li>• Modern risk management: Why? and How to?</li><li>• Different types of risk and their framework</li><li>• Enterprise Risk Management</li></ul> <b>Key Concepts of Risk Measurement Tools</b> <ul style="list-style-type: none"><li>• Properties of good risk measures</li><li>• Deterministic v.s. probabilistic approaches</li><li>• Model Risk</li><li>• Scenario based risk analysis</li></ul> <b>Case Studies</b>	<b>Thananun Siwamogsatham</b> Ph.D., CFA, FRM Phatra Securities Public Co., Ltd.
14.30 - 14.45	Break	
14.45 - 16.30 (10 Minutes Break)	<b>Risk Management: Critical points of understanding (1)</b> <ol style="list-style-type: none"><li>1. Strategic Risk and Economic Risk+</li><li>2. Liquidity Risk</li><li>3. Market Risk</li></ol>	<b>Piyapas Tharavanij</b> Ph.D., CFA, FRM Mahidol University (CMMU)

## Day 2: 22 July 2020

13.00 - 16.15 (15 Minutes Break)	<b>Risk Management: Critical points of understanding (2)</b> <ol style="list-style-type: none"><li>4. Credit Risk</li><li>5. Operational Risk</li><li>6. Other Risks<ul style="list-style-type: none"><li>• Interest Rate Risk / Reinvestment Rate Risk</li><li>• Contingent Liabilities</li><li>• Compliance Risk and Legal Risk</li><li>• Reputation Risk</li><li>• Key Person Risk</li></ul></li></ol>	<b>Piyapas Tharavanij</b> Ph.D., CFA, FRM Mahidol University (CMMU)
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**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 3: 23 July 2020

Time	Topic	Speaker
13.00 - 16.30 (15 Minutes Break)	<b>Risk Management and Measurement</b> <ul style="list-style-type: none"><li>○ Credit: Rating, Spread, Concentration</li><li>○ Market: Sensitivity Analysis, Value-at-Risk</li><li>○ Liquidity: Bid-Ask Spread, Turnover Ratio</li><li>○ Operation: Risk and Control Assessment</li><li>○ Other related risks and measurements</li></ul>	<b>Mr. Pornput Suriyamongkol</b> CFA, FRM Riskcope Co., Ltd.

## Day 4: 24 July 2020

13.00 - 15.00	<b>Value at Risk for Investing in Fixed Income Securities</b> <ul style="list-style-type: none"><li>○ Concept of VaR</li><li>○ VaR Calculation for fixed income securities</li><li>○ Cash Flow mapping technique</li><li>○ VaR Calculation for Portfolio</li></ul>	<b>Mr. Kasidit Thongplew</b> Phatra Asset Management Co., Ltd.
15.00 - 15.15	Break	
15.15 - 16.45	<b>Current Issues in Debt Securities Markets</b>	<b>Somchai Amornthum</b> Ph.D. Krungthai Asset Management PCL.

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## Registration deadline by 13<sup>th</sup> July 2020

สิทธิพิเศษเพิ่มเติม	ประเภทผู้สมัคร	Registration fee (THB)	+7% VAT (THB)	TOTAL PAID (THB)**
ส่วนลด 10%	<ul style="list-style-type: none"> <li>สมาชิกสมาคม หน่วยงานภาครัฐ รัฐวิสาหกิจ สมาคม สหกรณ์</li> <li>หน่วยงานไม่แสวงหากำไร</li> <li>องค์กรที่ลงนามความร่วมมือทางวิชาการ กับสมาคม (MoU)</li> </ul>	8,010.00	560.70	8,570.70
ราคาปกติ	<ul style="list-style-type: none"> <li>หน่วยงานทั่วไปและบุคคลอื่นๆ</li> </ul>	8,900.00	623.00	9,523.00




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](http://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 7 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.