

## TRAINING :

# Market Risk And Bank Marketable Financial Exposure



- a. Treasury staf
- b. Compliance
- c. Risk Management
- d. Pejabat Renstra (corporate planing)
- e. Dealer
- f. Accounting
- g. Pejabat lain yang berminat
- h. Akademisi

## BENEFIT :

Setelah mengikuti training ini diharapkan peserta dapat :

- Memahami struktur Neraca perbankan khususnya yang berkaitan dengan instrument keuangan.
- Memahami produk-produk pasar keuangan dalam neraca perbankan dan institusi keuangan lainnya.
- Memahami strategi manajemen risiko pada struktur neraca perbankan.
- Memahami produk-produk pasar keuangan untuk manajemen risiko (Hedging).

## SEKILAS SYLABUS :

### I. GLOBAL TREND IN BANK BALANCE SHEET

- Economy volatility
- Low interest rate regime and High number LDR (loan to deposit ratio)
- High interest rate regime and Low number LDR (loan to deposit ratio)
- Financial assets rising for Fund optimization
- Rising Fund Alternative from debt market

### II. CONTRIBUTORY FACTORS

- Market risk history
- A Volatile environment
- Growth of trading activity
- Advances in information technology

### III. IFRS CATEGORIZATION OF BANK ASSETS AND LIABILITIES

- Trading book
- Bank book

### IV. INTRODUCTION TO RISK IN TRADING AND BANKING BOOK

- Sources of Risk in Trading & Banking Book
- Classification of Market Risk
- Market Risk
- Sources of Market Risk
- Interest Rate Risk in the Banking Book

### V. FINANCIAL INSTRUMENTS

- Foreign exchange
- Fixed Income
- Money Market
- Derivative

### VI. MARKET RISK FRAME WORK

- Best Practice in Market Risk Management
- Market Risk Framework Diagram
- Risk Identification Matrix

### VII. MARKET RISK MEASUREMENT FRAME WORK

- Market risk measurement techniques
- VaR
- Duration
- Regression
- Limit setting

### VIII. RISK MONITORING, CONTROL AND REPORTING

- What is Basel Says
- Structure of the New Basel Capital Accord
- Pillar 1: Minimum Capital Requirements
- Capital Computation Approaches
- Rethinking the Market Risk Process
- Establish Top Management Oversight
- Deploy Best Practices Framework
- Adopt appropriate Organisation Structure
- Invest in Good Technology
- Use Hedging Techniques Judiciously
- Ensure Robust Market to Market
- Establish Good Operational Processes

### IX. DISCUSSION



VERTICAL QUANTUM

Creating  
Future  
Positive  
Value