

ASSOCIATE PRM EXAM TRAINING COURSE

Two-day Course

led by

DOMINIK DERSCH

16th, 30th January, 2012

Munich, Germany



COURSE OUTLINE

Day 1, 16th January, 2012

The Associate PRM Exam

Introduction to the Associate PRM
Learning Objectives
Study Material

What is Risk Management?

Overview of Risk Management
A Primer in Corporate Risk Management
A Non-quantitative Guide to Risk and Return

Governance in Risk Management

Sarbanes-Oxley Act and Exchange rules
Corporate Risk Governance
The role of the Chief Risk Officer
PRMIA Standards

An Introduction to Financial Markets

Structure of Financial Markets
Money and Bond Markets
Foreign Exchange Markets
Stock Markets
Futures versus OTC Markets
Commodity and Energy Markets

Interest Rate Risk, Instruments and Hedging Strategies

Bond valuation and Yields
Interest rate Sensitivity, Duration and Convexity
Interest rate Derivatives
Futures and Forwards
Interest Rate Swaps
Caps, Floors and Collars
Swaptions and Exotic Options

Syllabus based on "The Essentials of Risk Management"

Day 2, 30th January, 2012

Market Risk Management

The Greeks
Value at Risk (VaR)
Portfolio VaR
VaR Methods:
- Variance-Covariance approach
- Historical simulation
- Monte Carlo simulation
Stress testing and Scenario Analysis

Asset-Liability Management (ALM)

The Asset-liability committee
Interest rate and Gap analysis
Liquidity risk

Retail and Commercial Credit Risk Management

Credit Scoring
Credit Risk Models
Credit Risk Derivatives

Operational Risk and Risk Capital

Best practice of Risk management
Operational Risk Measures
Op. VaR
Risk adjusted return on Capital

Case Studies of Risk Management Failures

The ABC of Case Studies from
Bankgesellschaft Berlin to WorldCom

Preparation: APRM Exam

Exam Logistics

ASSOCIATE PRM EXAM TRAINING COURSE

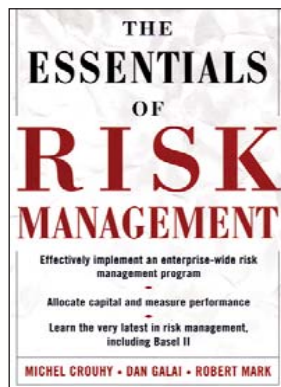
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The **Associate Professional Risk Manager (APRM)** exam is the newest certificate program offered by **The Professional Risk Managers' International Association (PRMIA)**, designed to enhance the risk management skills of professionals in all disciplines. The demand for these skills has exploded in recent years as risk management failures have triggered unprecedented financial crises.

Passing the APRM exam demonstrates mastery of essential risk management concepts; it also provides credit for Part IV of the PRM exam.

This training course provides attendees with in-depth coverage of the key concepts in the APRM exam along with the opportunity to practice with problem sets based on actual test questions.

For more information on PRMIA, the APRM and the APRM Exam please refer to the PRMIA website at: www.prmia.org and follow the link to Exams and the Associate PRM Certificate.



A free copy of “**The Essentials of Risk Management**” is included in the registration.

ABOUT THE TRAINER

Dr. Dominik Dersch is an approved Associate PRM Trainer and a freelance consultant, solutions provider and trainer for Financial and Corporate Risk Management.



He has more than 20 years professional experience in academia, the deregulated energy market, the hedge fund industry and investment banking.

He is Co-Founder and Managing Director at Matobis AG a privately held company specialized on renewable and conventional energy services.

He holds a Masters in Physics and a Doctorate in Natural Science, as well as the PRM certification.

He is the founding and acting Regional Director of the Munich **PRMIA** Chapter and a board member of PRMIA with currently over 80,000 members world wide.

CONTACT

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REGISTRATION DETAILS

COURSE FEE

990 EUR (plus 19% VAT Germany).
A free copy of “The Essentials of Risk Management” and the course material are included in the registration.

COURSE LANGUAGE

The course language is German. The study material and the APRM exam are in English.

DISCOUNTS

A 50 EUR discount applies to PRMIA sustaining members. Special rates apply for multiple registrations.

REGISTRATION: info@DominikDersch.de

LOCATION

Nagler & Company
Maximilianstraße 47, D-80538 München

COURSE DATE AND TIME

DAY 1, 16th January 2012, 8:30-18:00
DAY 2, 30th January 2012, 8:30-18:00

CANCELLATION

A refund (less a 75 EUR administration fee) will be made if formal notice of cancellation is received one week prior to the date of the event. We regret that no refunds will be made after that date. Substitutions may be made at no extra charge.

IMPORTANT

This program is subject to demand. We reserves the right to cancel or postpone courses at short notice at no loss or liability where, in its absolute discretion, it deems this necessary. We will issue 100% of registration refund should cancellation be necessary. Travel and hotel expenses are the responsibility of the registering individual.