



DA03 - Risk Management: Analysing Risks in Derivatives Trading

COURSE OVERVIEW

This course is developed to allow participants to identify and analyse risks in derivatives trading and use these information to better advise clients in a timely manner.

PERFORMANCE OBJECTIVES

Upon completion of this course, participants will be able to:

- Identify risks in derivative trading
- Evaluate the nature of risk
- Design appropriate risk models to manage trading, operations and market risk
- Apply regulatory guidelines on derivatives trading for improved management of risk
- Gauge risks, its implications and decide on appropriate course of recommendation

COURSE PROGRAMME

8.30 am - 9.00 am	Registration
9.00 am - 9.10 am	Welcome remarks and introduction to the course
9.10 am - 9.40 am	Session I: The scope of Risk Management & Sources of Risk
9.40 am - 10.00 am	Morning refreshments
10.00 am - 10.50 am	Case Study 1
10.50 am - 11.00 am	Break
11.00 am - 11.30 am	Session II: Nature of Derivatives Risks
11.30 am - 12.20 pm	Case Study 2
12.20 pm - 12.50 pm	Session III: Understanding Risk Models
12.50 pm - 2.00 pm	Lunch
2.00 pm - 2.50 pm	Case Study 3
2.50 pm - 3.20 pm	Session IV: Relevant Guidelines on Risk Models & Review Empirical and Theoretical Models
3.20 pm - 3.40 pm	Afternoon refreshments
3.40 pm - 4.30 pm	Case Study 4
4.30 pm - 5.00 pm	Q & A
5.00 pm - 5.30 pm	Debrief & Program Wrap-up