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Fusion Knowledge Services

## **Fusion Risk CMR Functional Training Agenda**

December 9, 2019

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# Fusion Fusion Risk CMR Training Agenda

Fusion Risk CMR		
Duration: 6 Day(s)		
<b>Aim</b>	<p>To become a Functional Fusion Risk CMR Finastra Certified Associate (FCA).</p> <p>The classes are designed to deliver the basic Fusion Risk knowledge across Limits, Market Risk and SA-CCR solutions based on Fusion Risk integration with Fusion Kondor.</p>	
<b>Pre-requisites</b>	<ul style="list-style-type: none"> <li>• Core knowledge of credit and market risk practices, basic understanding of SA-CCR regulation.</li> <li>• Beginner level of knowledge of Fusion Kondor software.</li> </ul>	
Day	Audience	Module/Topics
1	Partners, Customers	<b>Fusion Risk Limits (2 days)</b> <ul style="list-style-type: none"> <li>• Static Data and Access Rights, User setup</li> <li>• Deal representation in FusionRisk</li> <li>• Product Exposure</li> <li>• Limit Definition</li> <li>• Netting</li> </ul>
2		<ul style="list-style-type: none"> <li>• Collateral Agreement</li> <li>• Custom Values</li> <li>• Standard reports</li> <li>• Misys Board cubes</li> <li>• Daily Workflow</li> </ul>
3		<b>Fusion Risk Market Risk (2 days)</b> <ul style="list-style-type: none"> <li>• Data Concepts and Time Series Management</li> <li>• Market Risk Process Definition and Workflow</li> <li>• Riskatcher setup</li> <li>• Historical Simulation Full Valuation VAR</li> <li>• Sensitivity retrieval and Sensitivity-based VAR</li> <li>• Parametric VAR</li> <li>• Custom attributes and Derived attributes</li> </ul>
4		<ul style="list-style-type: none"> <li>• Stress Tests</li> <li>• Backtesting</li> <li>• Reporting dashboards</li> <li>• Excel Add-In</li> <li>• VAR limits</li> <li>• Daily Workflow</li> </ul>
5		<b>Fusion Risk SA-CCR (2 days)</b> <ul style="list-style-type: none"> <li>• Introduction and Data Concepts</li> <li>• Configuration in FusionRisk (global limit, product exposures and limits)</li> <li>• Netting Agreement and Collateral Agreement setup</li> <li>• Market Data needs and handling negative rates</li> </ul>
6		<ul style="list-style-type: none"> <li>• Deal import and FFC interface</li> <li>• Misys Board dashboard</li> <li>• PE Editor</li> <li>• Daily Workflow</li> </ul>



### About Finastra

Finastra unlocks the potential of people and businesses in finance, creating a platform for open innovation. Formed in 2017 by the combination of Misys and D+H, we provide the broadest portfolio of financial services software in the world today—spanning retail banking, transaction banking, lending, and treasury and capital markets. Our solutions enable customers to deploy mission critical technology on premises or in the cloud. Our scale and geographical reach means that we can serve customers effectively, regardless of their size or geographic location—from global financial institutions, to community banks and credit unions. Through our open, secure and reliable solutions, customers are empowered to accelerate growth, optimize cost, mitigate risk and continually evolve to meet the changing needs of their customers. 90 of the world's top 100 banks use Finastra technology. Please visit [finastra.com](https://finastra.com)

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