Fusion Knowledge Services

Fusion Risk Functional Training Agenda

December 9, 2019
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FUSION RISK ARC

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# Fusion Risk ARC

## Fusion Risk ARC Foundation Training Agenda

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<thead>
<tr>
<th>Fusion Risk ARC Foundation</th>
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<tbody>
<tr>
<td><strong>Duration:</strong> 2 Day(s)</td>
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</table>

### Aim

The classes are designed to deliver the basic Fusion Risk knowledge across the ARC Platform and MAPS configuration.

### Pre-requisites

- ARC installed on local computer with MAPS configuration

<table>
<thead>
<tr>
<th>Day</th>
<th>Audience</th>
<th>Module/Topics</th>
</tr>
</thead>
</table>
| 1   | Partners, Customers | • FusionRisk ARC MAPS (0.5 day)  
  ○ What’s in the box  
  ○ The Business Process Model (BPM)  
  ○ Business Process Alignment Workshop (BPA) Agenda  
  ○ The MAPS Collateral  
  ○ Application Model (AM) & Configuration documentation  
  ○ Client Requirements (Q&A Session)  

• FusionRisk ARC Data Integration (0.5 day)  
  ○ Extraction, Transformation and Loading (ETL)  
  ○ FusionRisk Data Model  
  ○ Data Handling Basics  
  ○ Data Import  
  ○ Customer Extension  
  ○ Hands-On Practice  

| 2   |                | • FusionRisk ARC User Interface Overview (1 day)  
  ○ BSM overview  
  ○ General User Interface (Menus, Tabs, Working Area)  
  ○ Workflow  
  ○ Components:  
    • Reports  
    • Processes  
    • Assistants  
    • SuperScenarios  
    • Portfolios  
    • Business rules  
  ○ Hands-on Practice |
# Fusion Risk ARC ALM FTP Training Agenda

## Aim

The classes are designed to deliver the basic Fusion Risk knowledge across the Asset and Liability Management and FTP.

## Pre-requisites

- A solid understanding of current risk management business practices and international regulations
- A solid knowledge of asset and liability management
- Fusion Risk ARC Functional Foundation Course (2 days)

## Day | Audience | Module/Topics
--- | --- | ---
1 | Partners, Customers | **FusionRisk Asset and Liability Management (1.5 days)**

  - **ALM Foundation**
    - What is ALM
    - Customer behavioral models
    - Assessing risk in banking business

  - **ALM Module**
    - Introduction
      - Basic Concepts
      - Contract modelling
      - ALM Scenarios
      - ALM Indicators

  - Workflow
  - Computations – ALM Measurements

2 |  | **FusionRisk Fund Transfer Pricing (FTP) (0.5 day)**

  - Profitability
  - Analytics
  - Calculations
    - Term rate and spread
    - Margin

  - FTP Assistants
  - Replication Scenario
# Fusion Risk ARC Regulation Training Agenda

<table>
<thead>
<tr>
<th>Fusion Risk ARC Regulation</th>
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</thead>
<tbody>
<tr>
<td><strong>Duration:</strong> 3 Day(s)</td>
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</tbody>
</table>

<table>
<thead>
<tr>
<th>Aim</th>
<th>The classes are designed to deliver the basic Fusion Risk knowledge across the ARC Regulation.</th>
</tr>
</thead>
</table>

| Pre-requisites | • A solid understanding of current risk management business practices and international regulations  
• A solid knowledge of asset and liability management  
• FusionRisk ARC Functional Foundation Course (2 days) |
|----------------|-------------------------------------------------------------------------------------------------|

<table>
<thead>
<tr>
<th>Day</th>
<th>Audience</th>
<th>Module/Topics</th>
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</thead>
</table>
| 1   |          | • Basel2 Overview  
• Basel2 Credit Risk |
| 2   | Partners, Customers | • Basel2 Market Risk  
• Basel2 Operational Risk |
| 3   |          | • Basel2 Capital Adequacy Requirements, McDonoughRatio  
• Basel3 Liquidity Risk: LCR, NSFR, Liquidity Monitoring Tools (C66 – C71) |
# Fusion Risk ARC IFRS9 Training Agenda

<table>
<thead>
<tr>
<th>Fusion Risk ARC IFRS9</th>
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<tbody>
<tr>
<td><strong>Duration</strong>: 1.5 Day(s)</td>
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<table>
<thead>
<tr>
<th>Aim</th>
<th>This course is appropriate for Risk Managers and Risk Consultants.</th>
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</table>

### Pre-requisites
- A solid understanding of current risk management business practices and international regulations
- A solid knowledge of IFRS9 key principles and their impact on financial institutions
- FusionRisk ARC Functional Foundation Course (2 days)

<table>
<thead>
<tr>
<th>Day</th>
<th>Audience</th>
<th>Module/Topics</th>
</tr>
</thead>
</table>
| 1   | Partners, Customers | **Introduction**
  |          |   • IFRS9 key blocks
  |          |   • Integration workflow
  |          | **Classification and Measurement (1 day)**
  |          |   • Classification criteria
  |          |   • Rules for classification: asset / liability
  |          |   • How to build a classification model
  |          |   • EIR and Measurement
  |          |   • Pre-IAS Rules and post-IAS Rules
  |          |   • How computations are performed
  |          |   • Hands-on practice
| 2   |          | **Impairment (0.5 day)**
  |          |   • Credit Risk Framework
  |          |   • Process overview
  |          |   • Expected Loss Engine
  |          |   • Credit Risk Scenario
  |          |   • 12M Expect Loss
  |          |   • Lifetime Expected Loss
  |          |   • Alfa Bank use case
  |          |   • Hands-on practice |
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