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Fusion Knowledge Services

Fusion Risk Functional Training Agenda

December 9, 2019

CONTENTS

FUSION RISK ARC

Fusion Risk ARC Foundation Training Agenda	3
Fusion Risk ARC ALM FTP Training Agenda	4
Fusion Risk ARC Regulation Training Agenda	5
Fusion Risk ARC IFRS9 Training Agenda	6

Fusion Risk ARC

Fusion Risk ARC Foundation Training Agenda

Fusion Risk ARC Foundation		
Duration: 2 Day(s)		
Aim	The classes are designed to deliver the basic Fusion Risk knowledge across the ARC Platform and MAPS configuration.	
Pre-requisites	<ul style="list-style-type: none"> ARC installed on local computer with MAPS configuration 	
Day	Audience	Module/Topics
1	<ul style="list-style-type: none"> Partners, Customers 	<ul style="list-style-type: none"> FusionRisk ARC MAPS (0.5 day) <ul style="list-style-type: none"> 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) <ul style="list-style-type: none"> Extraction, Transformation and Loading (ETL) FusionRisk Data Model Data Handling Basics Data Import Customer Extension Hands-On Practice
2		<ul style="list-style-type: none"> FusionRisk ARC User Interface Overview (1 day) <ul style="list-style-type: none"> BSM overview General User Interface (Menus, Tabs, Working Area) Workflow Components: <ul style="list-style-type: none"> Reports Processes Assistants SuperScenarios Portfolios Business rules Hands-on Practice

Fusion Risk ARC ALM FTP Training Agenda

Fusion Risk ARC ALM FTP		
Duration: 2 Day(s)		
Aim	The classes are designed to deliver the basic Fusion Risk knowledge across the Asset and Liability Management and FTP.	
Pre-requisites	<ul style="list-style-type: none"> • 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	<ul style="list-style-type: none"> • Partners, Customers 	<p><u>FusionRisk Asset and Liability Management (1.5 days)</u></p> <ul style="list-style-type: none"> ➤ ALM Foundation <ul style="list-style-type: none"> • What is ALM • Customer behavioral models • Assessing risk in banking business ➤ ALM Module <ul style="list-style-type: none"> • Introduction <ul style="list-style-type: none"> ○ Basic Concepts ○ Contract modelling ○ ALM Scenarios ○ ALM Indicators
2		<ul style="list-style-type: none"> • Workflow • Computations – ALM Measurements <p><u>FusionRisk Fund Transfer Pricing (FTP) (0.5 day)</u></p> <ul style="list-style-type: none"> • Profitability • Analytics • Calculations <ul style="list-style-type: none"> ○ Term rate and spread ○ Margin • FTP Assistants • Replication Scenario

Fusion Risk ARC Regulation Training Agenda

Fusion Risk ARC Regulation		
Duration: 3 Day(s)		
Aim	The classes are designed to deliver the basic Fusion Risk knowledge across the ARC Regulation.	
Pre-requisites	<ul style="list-style-type: none"> 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) 	
Day	Audience	Module/Topics
1	<ul style="list-style-type: none"> Partners, Customers 	<ul style="list-style-type: none"> Basel2 Overview Basel2 Credit Risk
2		<ul style="list-style-type: none"> Basel2 Market Risk Basel2 Operational Risk
3		<ul style="list-style-type: none"> Basel2 Capital Adequacy Requirements, McDonoughRatio Basel3 Liquidity Risk: LCR, NSFR, Liquidity Monitoring Tools (C66 – C71)

Fusion Risk ARC IFRS9 Training Agenda

Fusion Risk ARC IFRS9		
Duration: 1.5 Day(s)		
Aim	This course is appropriate for Risk Managers and Risk Consultants.	
Pre-requisites	<ul style="list-style-type: none"> • 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) 	
Day	Audience	Module/Topics
1	<ul style="list-style-type: none"> • Partners, Customers 	<ul style="list-style-type: none"> • Introduction <ul style="list-style-type: none"> ○ IFRS9 key blocks ○ Integration workflow • Classification and Measurement (1 day) <ul style="list-style-type: none"> ○ 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		<ul style="list-style-type: none"> • Impairment (0.5 day) <ul style="list-style-type: none"> ○ 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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