TMANE
Treasury Management Association of New England

Integration of Credit Risk and Market Risk Advanced

Management of Credit Risk and Market Risk is witnessing a paradigm shift. The new holistic approach incorporates that both Credit Risk and Market Risk consume capital, utilize similar portfolio measurement techniques such as VaR, have similar derivatives and risk management tools. This approach impacts product design, pricing, asset selection, loan covenants. With the help of actual case studies, this presentation illustrates the approaches from leading organizations.

Objectives:

1. Understand how market risk factors impact credit quality.
2. Understand that credit risk / market risk are not independent but interdependent
3. Understand that borrower's market risk is lender's credit risk.

S.L. (Sam) Srinivasulu, President, KESDEE, Inc.

S. L. (Sam) Srinivasulu, Ph.D., President of KESDEE Inc., is a specialist consultant and trainer in Asset Liability Management and Risk Management for leading financial institutions worldwide. For over 25 years, he has presented several in-house and public training programs to senior financial executives in 40 countries around the world.

KESDEE Inc, the company he founded, specializes in providing innovative training solutions with interactive e-Learning programs to global finance professionals. KESDEE’s off-the-shelf catalog consists of 500 accredited e-Learning courses on various topics in Banking, Finance, Accounting, Insurance and Risk Management.

Mr. Srinivasulu obtained Ph.D. in financial risk management from the Graduate School of Business Administration of the University of Michigan. He received the Most Outstanding Faculty Achievement Award from the U.S. Federal Financial Institutions Examination Council for his courses and the Award of Excellence in Washington, DC.

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Risk Management for Value Creation   Advanced

Risk Management for Value Creation" is a new paradigm that goes beyond the old paradigm of "Risk Management for Compliance". Today Risk Management helps make better business strategies. It is inextricably interlinked with all the major business decisions. With the help of examples from leading institutions and mini case studies, this session will illustrate Risk Management's value in product design, pricing, client acquisition, performance measurement, capital allocation and operational issues such as loan covenants.

1. Explain the importance of a proactive approach to Risk Management.
2. Explain that Risk Management has evolved from being a defensive tool to one of competitive advantage.
3. Explain with the help of case examples that Risk Management function is integrated with other business strategies.

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