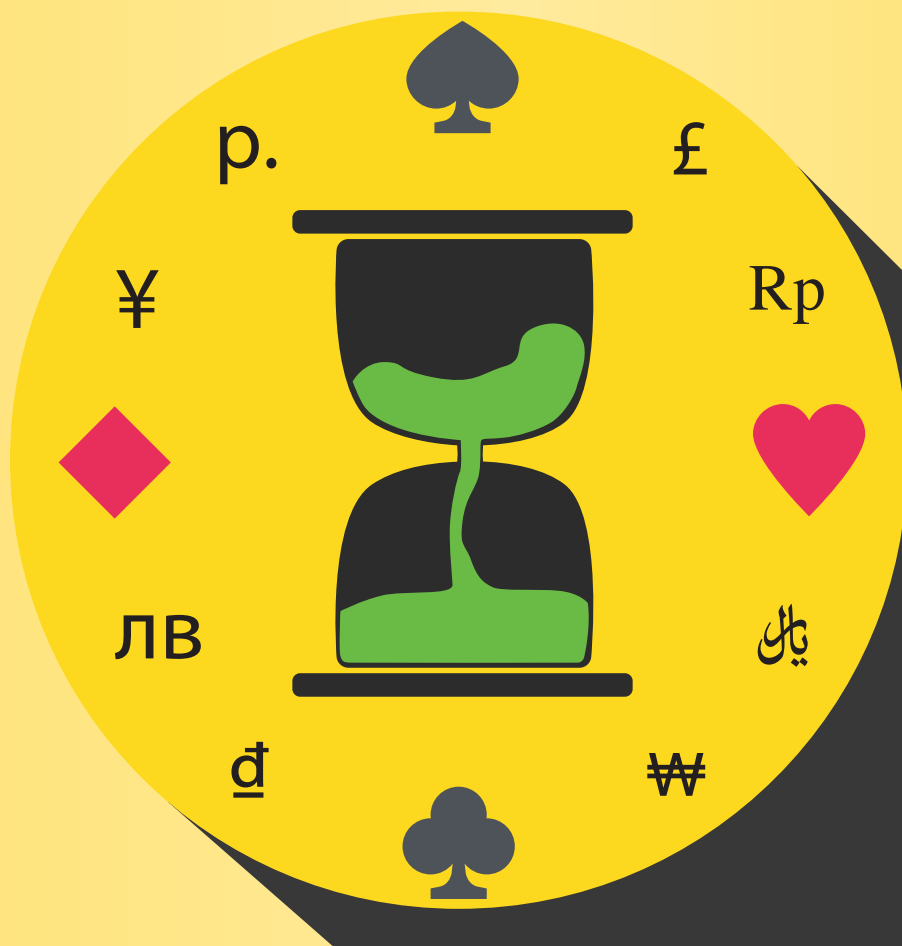


A New Approach To Measure Risk Training

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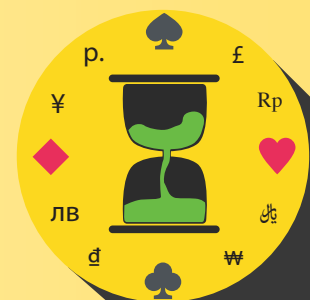
A New Approach to Measure Corporate Risk

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Value Duration is a new concept in corporate planning, risk management and strategy formulation. Value Duration is a cut through solution to answer crucial questions: how to measure corporate risk in one single number? How to directly observe the impact of implementing a specific strategy to overall corporate risk?

Value Duration method extends the commonly used corporate financial model and fundamental based valuation to risk management by using a method called Factor Sensitivity Duration. However, Factor Sensitivity Duration has to be further transformed to enable the development of a single number which is the measurement of overall corporate risk. By simulating changes on some risk and company factors based on certain scenario or business strategy, the aggregate impact of such scenario on corporate risk can be observed. Furthermore, company can observe potential long term impact on corporate strategy based on the scenario given. We can also relate corporate risk, value and profitability through the use of Value Duration.

The importance of Value Duration cannot be understated. Value Duration enables the company to quantify the aggregate riskiness of the company and evaluate the impact of the change of resulting company factors to the level of riskiness of the company.



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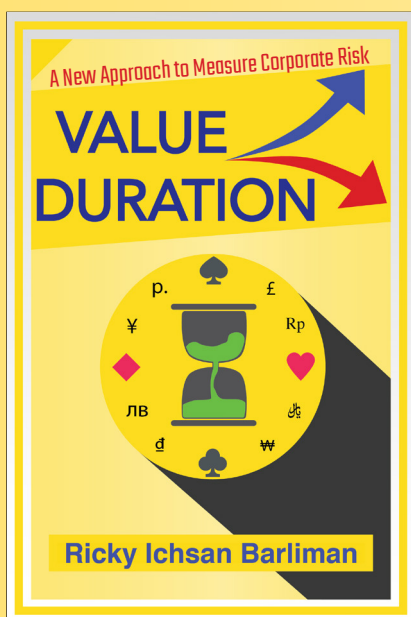
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Who Should Take This Program ?

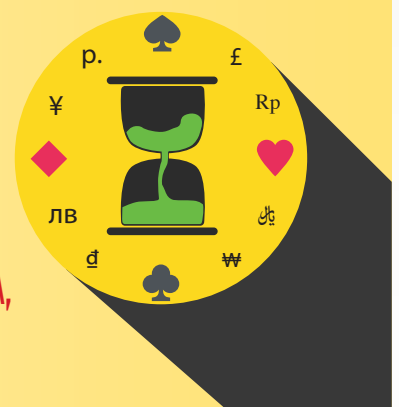
- * Directors & Senior Managers
- * Financial & Investment Analysts
- * Risk & Treasury Professionals
- * Middle Office Function
- * Commercial Credit Bankers
- * Model Auditors
- * Insolvency Professionals
- * Project Finance Professionals
- * Investment Banking & Transaction Advisors
- * Accountants
- * Financial Controllers & Managers
- * Strategic & Financial Planners
- * Private Equity Analyst
- * Portfolio Managers
- * Company Controllers
- * Corporate Valuation Specialists
- * Economists & Quants
- * Business Development Managers



Get Free Book By Joining This Program !

“Managing Corporate And
Institutional Risk with Value Duration”

Written By Ricky Ichsan Barliman CFA,
PFM, FRM, CFP, CFOS, ERMCP, CRMP, CSA,
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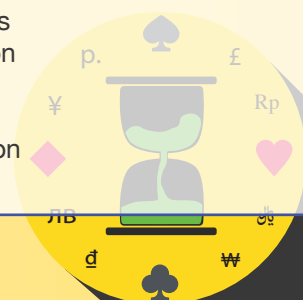
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Program Syllabus for Day One

Time	Session	Topics
08.00-08.15	Session One	Preparation and Course Outline
08.15-10.00		Overview of Value Duration <ul style="list-style-type: none"> • What is Value Duration? • The use of Value Duration • Corporate risk context • Quantifying total corporate risk in one number • Value Duration vs Value at Risk • Work flow and scheme of Value Duration • Value Duration Dash Board • Strength and weakness of Value Duration
10.00-10.15	Coffee Break	
10.15-12.15	Session Two	Overview of Financial Model and Valuation <ul style="list-style-type: none"> • Overview of corporate financial model • Understand Assumptions and accounts in financial model • Understand valuation based on Fundamental methods • Understand the discount rate and valuation • Understand valuation adjustment
12.15-13.15	Lunch Break	
13.15-15.15	Session Three	Case Study: Understand Financial Model and Valuation <ul style="list-style-type: none"> • Understand the generic full set financial model • Adjusting generic model to your sector and company • circumstances Generate the valuation • Sanity check
15.15-15.30	Coffee Break	
15.30-17.00	Session Four	From Factor Sensitivity Duration to Value Duration <ul style="list-style-type: none"> • Understand duration concepts • Applying duration in corporate concepts • Factor Sensitivity and concept extension • Factor Sensitivity Duration Dash Board • Quantifying top risks • Risk aggregation by using Value Duration



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Program Syllabus for Day Two

Time	Session	Topics
08.00-10.00	Session Five	Case Study: Developing Basic Value Duration Modeling <ul style="list-style-type: none"> • From the financial model given, develop value duration based on 5 Factors, 10 Factors and Multi Factor Methods
10.00-10.15	Coffee Break	
10.15-12.15	Session Six	Developing Scenario Analysis and Quantify Risk <ul style="list-style-type: none"> • Develop Dollar Based and Percentage Based Value Duration • Preparing scenario analysis based on corporate stress testing methodology • Analyzing impact on scenario to corporate Value Duration • Updating Value Duration Dash Board • Value Duration vs Business Volatility • Coefficient Variation on Value Duration • Quantifying aggregate risk
12.15-13.15	Lunch Break	
13.15-15.15	Session Seven	Managing Corporate Risk by Using Value Duration Management <ul style="list-style-type: none"> • Value Duration in corporate planning context • Formulation of strategies to alter Value Duration through physical and financial strategies • Determining the acceptable Value Duration based on corporate risk tolerance • Projecting future Value Duration based on formulized business strategy • Building Value Duration Term Structure and adjusting corporate risk profile • Optimizing the tradeoff between corporate profitability and risk by optimization of Value Duration Term Structure
15.15-15.30	Coffee Break	
15.30-17.00	Session Eight	Case Study: Formulating Optimal Corporate Risk through the Simulation of Value Duration Term Structure <ul style="list-style-type: none"> • Case Study on observing the corporate Value Duration Term Structure based on proposed business strategy and align with corporate risk profile • Observing the direct impact of Value Duration management to corporate profitability and value • Integration of Value Duration to corporate risk management • Further development

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Ricky Ichsan Barliman, CFA, PFM, FRM, CFP, CFOS, ERMCP, CRMP, CSA, CRP, MM

Possesses 9 professional certifications, passing straight on all exams. More than 15 years in insurance, treasury – fixed income, investment banking, derivatives and risk management.

Since he holds senior positions in some companies in the field of professional education, consulting and publication.

Ricky is responsible for developing global curriculum for Professional Financial Modeler Certification Program.

He has written several books including Managing Corporate Risk with Value Duration. He has the passion to share knowledge where he has been teaching in various certification programs and trainings since 2007.

He is advisor and forum member for some institutions and coordinator for CFA and FRM program at Bina Nusantara University.

He is taking doctorate study at Brawijaya University, Indonesia, majoring in Management.



Supto Rahardjo, PFM, Csi, CFP, CIR

Working in banking and investment sector for more than 15 years. Consultant for finance and investment, project finance and financial modeling.

Public Class Schedule

Date	12-13 September 2018
Location	Jakarta, Indonesia
Language Of Class Delivery	Indonesian

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Investment of this program is **IDR 6.000.000,-** per person for attending 2 day program.

GET MULTIPLE DISCOUNT ON THE INVESTMENT ABOVE !

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discount if you are a Professional Financial Modeler (PFM) Designation Holder

5%

discount if you register at the latest 2 WEEKS before the event date

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discount for group discount if you register at least 3 persons from the same company

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Investment Including

Hand Out, Venue, Lunch and Coffee Break,
Free book "Managing Corporate And Institutional Risk with Value Duration" written by Ricky Ichsan Barliman CFA, PFM, FRM, CFP, CFOS, ERMCP, CRMP, CSA, CRP, MM, Attendance Certificate

Participant Accomodation & Transportation Excluded

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Rj Consulting

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