

A New Approach to Measure Corporate Risk

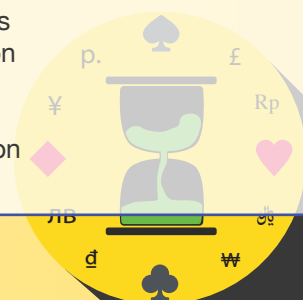
VALUE DURATION

12-13 September 2018

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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