// COURSE DESCRIPTION

Too often good work conducted by risk professionals is let down by the reporting conducted. The nature of the complexity of the underlying modelling can result in a disconnect between the needs of the audience and the knowledge of the risk function.

This 3-day course is designed as a practical workshop to ensure delegates understand the new requirements from the Bank for International Settlements regarding risk reporting and data aggregation while also improving their reporting to senior management and the risk committee.

// LEARNING OBJECTIVES

Participants will gain knowledge, know-how and real life experience from the expert/trainer who will ensure that delegates leaving the course will:
- Understand new and emerging risk reporting and aggregation techniques
- Appreciate the needs of their audience
- Are able to identify the things that need to be reported and those that are not
- Appreciate how to report complex areas
- Consider reporting difference for credit, market, liquidity and operational risk reporting

// WHO SHOULD ATTEND

Any staff involved with risk reporting or using risk reports

// METHODOLOGY

The style of the workshop will be a mixture of presentations, interactive group discussions, case studies and exercises. You will be encouraged to bring real challenges, and a pre-course questionnaire and dedicated session to delegate issues will ensure you analyse these in depth.

// KNOWLEDGE PRE-REQUISITES

This course does not explain risk measurement techniques or detailed mathematical approaches. Accordingly understanding of these issues would be an advantage.
SESSION 4: ERM RISK REPORTING

- Putting data together
- Data consistency
- Understanding metrics and probability
- Understanding distributions and data weakness
- What is really important?
- Relationship to risk appetite
- Stress testing and scenario modelling

SESSION 5: CREDIT RISK REPORTING

- The current requirements
- What really matters
- How to make risk reporting forward looking
- What to include and why
- Reporting credit risk stress testing

SESSION 6: MARKET AND LIQUIDITY RISK REPORTING

- Requirements for reporting market risk
- Requirements for reporting liquidity risk
- What really matters in practice
- What to include and what to exclude
- Reporting market and liquidity risk stress testing

SESSION 7: OPERATIONAL RISK REPORTING

- Requirements for operational risk reporting
- What really matters in practice
- What to include and what to exclude
- Reporting operational risk stress testing

SESSION 8: THE EXECUTIVE SUMMARY

- The role of the executive summary
- Defining the scope and purpose of the report
- Writing an executive summary
- Understanding the needs of different readers
- Aggregation and diversification
- Planning before you write

SESSION 9: THINKING AHEAD

- Preparing a report outline
- Anticipating and answering possible concerns
• Organising the report
• Structuring your report including using heading and references
• Why structure matters
• Essential principles - a clear message and a logical flow

SESSION 10: PUTTING IT ALL TOGETHER

• What works and what misses?
• Length and detail?
• Models for structuring reports
• Dealing with more than one option
• Constructing an argument
• Techniques for forming arguments and building your case

SESSION 11: USING APPROPRIATE LANGUAGE

• Following the principles of ‘plain English’
• Writing in a clear, straightforward style
• Getting to the point and being succinct
• Avoiding ambiguity and errors of argument
• Using appropriate headings in a clear hierarchy
• Using tables and diagrams to aid understanding
• Using bullet points to simplify or summarise

Course Director

He is a leading financial services risk management specialist and CEO of a capital raising, risk management, internal audit consulting firm serving banks, regulators and financial institutions in developed and emerging markets based in the City of London.

He has held senior management positions within the banking and accountancy profession as Director, Risk Management at HSBC Insurance Brokers Limited and Director, Risk Management, Prudential Portfolio Managers. Formerly he held a number of roles within the audit profession including Senior Audit Manager (Compliance) at HSBC Holdings PLC and Senior Manager (Banking and Finance) at both BDO Binder Hamlyn and Arthur Young. He has significant expertise in total risk management, risk-based internal audit, forensic accounting, money laundering deterrence, treasury, credit, liquidity, operational and market risk.

He has also developed significant banking, finance and regulatory implementation experience in the UK, USA, Europe, the Middle East, Africa and Asia. Recent and current assignments include major risk management and internal audit programmes for the biggest commercial banks from Los Angeles to the largest Islamic Bank in Saudi Arabia, and the Central Bank of Malaysia. Risk management/internal audit projects or advisory services include those conducted for the Monetary-, Audit-, Investment Authorities Audit Authorities and Central Banks worldwide. He also regularly advises national trade associations of bankers and internal auditors. He is a regular contributor to the professional financial services institutes in the UK and sits on key Board and risk committees.

He is a Fellow, Co-founder and Chairman of the Risk Forum for the UK Chartered Institute for Securities and Investments. A Fellow of the Institute of Chartered Accountants in England and Wales (FCA), he has also been a National Council Member for 18 years. He sits on the Economics Committee of the Bank of England. He holds a BSc Honours degree in Mathematics from London University.

He is an accomplished international conference chairman and lecturer, and is the author of a number of publications including Banking and Finance: Accounts, Audit and Practise (1993 Butterworths, being updated and republished in 2010 by BPP), The Mathematics of Banking and Finance (2006 Wiley Finance) and Frontiers of Risk Management (2007 Euromoney). He is currently writing two books, An Introduction to Money Laundering Deterrence (2010) and The International Handbook of Money Laundering Deterrence for Wiley Finance published April 2013 on the topic of anti-money laundering and terrorist financing regulations and techniques in global markets.
RISK REPORTING AND RISK AGGREGATION  
28 - 30 October 2015 // The Emperors Palace Conference Centre, Gauteng, South Africa  
(NOL225)

To register for this event please complete the registration form below and fax it to +27 (0)86 570 8986 or email it to info@nolwaziafrica.com. Alternatively please call us on +27 (0)12 653 2522.

### COMPANY DETAILS

| Company Name: | ................................................................. |
| Postal Address: | ........................................................................ |
| Postcode: | ......................................................................... |
| Country: | .......................................................................... |
| Physical Address: | ........................................................................ |

### CANCELLATION & TRANSFER POLICY

- **Africa reserves the right to alter the program and speaker details without notice.**
- **Failure to cancel, or cancellations received 10 working days or more than 10 working days prior to the date of the event and will be liable for 50% of the event fee.**
- **Please send written details of substitution. Written cancellations must be received more than 10 working days prior to the date of the event and will be liable for 50% of the event fee. Failure to cancel, or cancellations received 10 working days or less prior to the event date, will result in liability for the full event fee.**

### CANCELLATION & TRANSFER POLICY

Delegates unable to attend the event may send a substitute delegate in their place. Please send written details of substitution. Written cancellations must be received more than 10 working days prior to the date of the event and will be liable for 50% of the event fee. Failure to cancel, or cancellations received 10 working days or less prior to the event date, will result in liability for the full event fee. Africa reserves the right to alter the program and speaker details without notice.

### DELEGATE REGISTRATION

| Delegate 1: | Full Name: ....................................................... |
| Designation: | .......................................................................... |
| Contact Tel Number: | ................................................................. |
| Email: | ............................................................................. |
| Delegate 2: | Full Name: ....................................................... |
| Designation: | .......................................................................... |
| Contact Tel Number: | ................................................................. |
| Email: | ............................................................................. |
| Delegate 3: | Full Name: ....................................................... |
| Designation: | .......................................................................... |
| Contact Tel Number: | ................................................................. |
| Email: | ............................................................................. |
| Delegate 4: | Full Name: ....................................................... |
| Designation: | .......................................................................... |
| Contact Tel Number: | ................................................................. |
| Email: | ............................................................................. |
| Delegate 5: | Full Name: ....................................................... |
| Designation: | .......................................................................... |
| Contact Tel Number: | ................................................................. |
| Email: | ............................................................................. |
| Delegate 6: | Full Name: ....................................................... |
| Designation: | .......................................................................... |
| Contact Tel Number: | ................................................................. |
| Email: | ............................................................................. |

### MANAGER AUTHORISATION

| Full Name: | ................................................................. |
| Contact Tel Number: | ........................................................................ |
| Email: | ............................................................................. |
| Signature: | ............................................................................. |

### BANKING DETAILS

| Bank Name: | First National Bank Centurion |
| Account Name: | Nolwazi Africa Events |
| Account Number: | 6222 5618 422 |
| Branch Code: | 261 550 |
| Swift Code: | FIRNZAJ926 |

### COURSE FEES PER DELEGATE

- **R12 995.00 (ex VAT)**
- **Delegates = R……………………**

Please note that payment is required no later than 10 days from invoice date. In the event of non-payment, Nolwazi Africa reserves the right to cancel the booking and the full amount under disagreement will be due and payable.

### MANAGER AUTHORISATION

| Full Name: | ................................................................. |
| Contact Tel Number: | ........................................................................ |
| Email: | ............................................................................. |
| Signature: | ............................................................................. |

### COMPANY DETAILS

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| Country: | .......................................................................... |
| Physical Address: | ........................................................................ |

### COURSE FEES PER DELEGATE

- **3 Delegates @ 10% discount**
- **2 Delegates @ 5% discount**
- **5+ Delegates @ 15% discount**

### PAYMENT DETAILS

**Branch Code: 261 550**
**Account Name: Nolwazi Africa Events**
**Account Number: 6222 5618 422**
**Swift Code: FIRNZAJ926**
**Bank Name: First National Bank Centurion**

### CONFIRMATION DETAILS

Upon reception of your booking, we will e-mail each registered person our delegate confirmation pack. This pack will include venue information with a map and specific event details. If you have not received confirmation within one week of booking, kindly contact us on +27 12 653 2522 for assistance. Delegate fees include all workshop materials, lunch and refreshments for each day. Please note that hotel accommodation and travel are not included in the price. We can offer travel and hotel booking assistance if required. Please feel free to contact us, we will gladly assist you.

### RISK REPORTING AND RISK AGGREGATION

Your Sales Executive: Charles Winton