
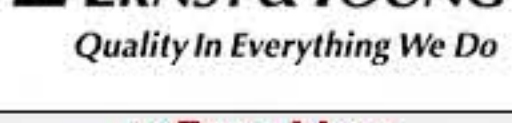


UPCOMING EVENTS

Join us at PRMIA Montreal's Upcoming 2012 Events!

REGULATORY CAPITAL & BASEL III		
Date & Time:	January 26th at 17:00 PM	
Location:	Ernst & Young offices 800 René-Lévesque Blvd. W., Suite 1900	Register Remind me
Cost:	Sustaining Members	Free/Non-Members
Online:	\$ 20 US	\$ 40 US
At door:	\$ 60 CA	\$ 60 CA
SPEAKERS		
Gilbert Ménard, Senior Director, Office of the Superintendent of Financial Institutions		
Martin Doucet, Vice-President Capital Management, National Bank of Canada		
Henri Bonaque, Delegate associate, Ernst & Young (Montreal)		
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PRM TRAINING PROGRAM WITH HEC MONTREAL		
Date & Time:	January 31 to May 29, 2012	
Location:	HEC Montreal	Register
» READ MORE		

CVA & COUNTERPARTY CREDIT RISK		
Date & Time:	February 09th at 11:45 AM	
Location:	Montreal Exchange Auditorium, Tour de la Bourse, 800 Victoria Square, 4th floor	Register Remind me
Cost:	Sustaining Members	Free/Non-Members
Online:	\$ 20 US	\$ 40 US
At door:	\$ 50 CA	\$ 50 CA
SPEAKERS		
Sergai Issakov, CAIA, Senior Vice President, Quantitative Research Development, Numerix		
Oussama Chakroun, Manager, Deloitte		
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MONTREAL JOB POSTINGS

PRMIA Montreal Career Centre	
• Advisor or Development Advisor. Credit Risk Management Desjardins	
• Advertise a Job Today!	
• Advertise a Job Today!	
• Advertise a Job Today!	
Contact us at Montrealjobs@prmia.org	

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NEWSLETTER ARCHIVE

MONTH	ENGLISH VERSION	FRENCH VERSION
Jan-12	Website PDF	Website PDF
Feb-11	Website PDF	Website PDF
Mar-11	Website PDF	Website PDF
Apr-11	Website PDF	Website PDF
May-11	Website PDF	Website PDF
Jun-11	Website PDF	Website PDF
Jul-11	Website PDF	Website PDF
Aug-11	Website PDF	Website PDF
Sept-11	Website PDF	Website PDF
Oct-11	Website PDF	Website PDF
Nov-11	Website PDF	Website PDF
Dec-11	Website PDF	Website PDF

NEWSLETTER STATISTICS

NEWSLETTER REACH
Sent out monthly
1800+ Montreal-based members
4000+ members in total

[View all upcoming events from PRMIA MONTREAL!](#)

RECENT EVENTS AND NEWS

QUANTITATIVE MANAGEMENT OF LIQUIDITY RISK: TOOLS AND METHODOLOGY

On December 7th, PRMIA Montréal and CIRANO jointly held a lunch conference on Quantitative Management of Liquidity Risk. The invited speaker was Ruslan Goyenko, an Assistant Professor of Finance at Desautels Faculty of Management at McGill University. For more details on the event: [Click here](#)

Here is the presenter with his presentation: [Presentation](#)
Ruslan Goyenko

From left to right:
Sylvain Adekpoe,
Ruslav Goyenko,
Laurence Allaire,



PRMIA MONTREAL IN THE NEWS

MAGAZINE FINANCE ET INVESTISSEMENT

The article discusses the growth in risk management following the crisis along with a box on PRMIA Montreal.

- Here is the link to the article: [Click here](#)
- Box on PRMIA Montreal: [Click here](#)
- Here is the PDF: [Click here](#)

PRM BURSARY PROGRAM

SAS - PRM Bursary		Winner Jacob Lithgow, HEC Montréal
CDP - PRM Bursary		Winner Catherine Létourneau, Sherbrooke University
SAP - PRM Bursary		Winner Arash Amoozegar, Concordia University, JMSB

PRMIA A HIGHER STANDARD FOR RISK PROFESSIONALS

THOUGHT LEADERSHIP

In today's volatile financial markets, the need for risk management knowledge and skills at all levels is critical. It is essential that you understand the multiple dimensions of risk as well as how best to manage risk for competitive advantage.

PRMIA provides solutions that can help individuals and companies take an immediate step in the right direction. (* = Recently Added)

- * [04-10] International Framework for Liquidity Risk Measurement, Standards and Monitoring
- * [03-10] RiskMinds 2009 Risk Managers' Survey Report
- [12-09] Strengthening Enterprise Risk Management for Strategic Advantage
- [11-09] Risk Management Research Report
- [10-09] Senior Supervisors Group's "Risk Management: Lessons from Global Banking Crisis of 2008"
- [09-09] The Renaissance of Liquidity Risk
- [07-09] Results from the 2008 Loss Data Collection Exercise for Operational Risk
- [07-09] Observed range of practice in key elements of Advanced Measurement Approaches
- [11-08] Counterparty Credit Limits Survey Results
- [09-08] Operational Risk and Capital Allocation
- [09-08] Principles for Sound Liquidity Risk Management and Supervision
- [05-08] ERM - A Status Check on Global Best Practices
- [04-08] Best Practices for the Hedge Fund Industry

- A. The PRM Handbook
- B. The Professional Risk Guide to the Energy Market
- C. [Journal of Risk Management in Financial Institutions](#) is an indispensable resource for all those directly involved in, or concerned with, the management of risk in the financial sector in five inter-related areas: strategic and business risk, financial risk, operational risk, regulatory risks, and systemic risk. (Sustaining members only)

PRM BURSARY PROGRAM

PRMIA's Montreal chapter will award **PRM Bursaries** which essentially provide the winners with complimentary registration of the PRM exams' registration fees and also includes the cost of the PRM Handbook for preparation for the exams. The value of this award is approximately US\$900.

Application Period:
September 1 2011-February 15 2012
Application Form: [Click here](#)


RISK EDUCATION

 **PRM**

The **Professional Risk Manager** certification is the global standard for the world's top financial risk professionals. Endorsed by leading businesses and leading graduate programs, it counts candidates from more countries than any other program for risk managers.

 **Associate PRM**

The **Associate Professional Risk Manager** is a new PRMIA certificate program intended for staff entering the risk management profession, or those who interface with risk management disciplines on a regular basis.

 **PRM Training Program with HEC Montreal**

The **PRM Training Program** is designed to enable participants to acquire the knowledge necessary to maximize their chances of passing the PRM exams administered by the PRMIA Institute.

TRAINING

- [Online Training](#)
- [In-house Training](#)
- [Classroom Training](#)

BY-LAWS

[By-laws of the Montreal Chapter](#)

VOLUNTEER CENTRE

CURRENT VOLUNTEER OPPORTUNITIES

WE ARE LOOKING FOR VOLUNTEERS IN THE:

Speaker relations :
- Research & contact potential speakers for events then coordinate with them once they have been selected.

Education chair:
- Help promote the PRM & APRM locally. This could be done by collaborating with local universities (with events organized on university campuses (ie: Career conference) and/or organizing PRM information sessions for members.) and/or maintaining contacts with universities (including professors, student associations, and career centers) and explore potential university partnerships.

Ideal Candidates:
- Working in a field related to risk management and enjoy networking.
- Good communication skills.
- Looking to learn more in the field of risk management. Students welcome.
Time expectations: 2-5 hours/week.

STEPS TO JOIN THE PRMIA MONTREAL TEAM

1. Download this [form](#)
2. Answer the questions
3. Email it back to us at Montreal@prmia.org

VOLUNTEER FOCUS OF THE MONTH

PRMIA MONTREAL TEAM

CO-REGIONAL DIRECTORS

- [in](#) **Fredrick Blondeau**, M.Sc., CFA, FRM, FCSI, Vice-President & Senior Portfolio Manager
Eterna Investment Management, Global Real Estate Group
- [in](#) **Ron Cheshire**, Vice President, Triasma Portfolio Management Inc.
Deputy Director
- [in](#) **Donald Couture**.

STEERING COMMITTEE

- [in](#) **Luc St-Arnaud**, Executive Director, Institut de Finance Mathématique de Montréal (IFM2)
- [in](#) **Valerie Cellier**, M.Sc., Assistant Vice President, Integrated Risk Management, Laurentian Bank of Canada
- [in](#) **Ernest Bastien**, Ph.D., Vice President & Chief Risk Officer, Caisse de dépôt et placement du Québec
- [in](#) **Franck Bertoux**, Ph.D., MBA, Head of Corporate Finance, Americas, Rio Tinto
- [in](#) **Jean-Claude Lebel**, CFA, FRIA, FSA, FRM, M.Sc., Consultant, Towers Watson
- [in](#) **Jean-Philippe Tarte**, CFA, FRM, FRM, Responsible for the Finance Option for the bachelor's degree and the Finance Professions Specialized Graduate Diplomas, HEC Montreal
- [in](#) **Simon Beaulieu**, M.Sc., Senior Manager, Ernst & Young Advisory
- [in](#) **Jan Ericsson**, Ph.D., Associate Professor of Finance, McGill University - Faculty of Management
- [in](#) **Caroline Vermette**, Senior Manager, National Bank of Canada
- [in](#) **Samir Ben Tekaya**, Senior Advisor, Risk Management, Caisse de dépôt et placement du Québec
- [in](#) **Steven Rinaldi**, CQF, FRM, Advisor, Project Integration, Market Risk, Caisse centrale Desjardins
- [in](#) **Francis Pouliot**, M.Sc., PRM, Director - Credit & Liquidity Risk Management, PSP Investments
- [in](#) **Mohamed Mokhtari**, M.Sc., CFA, FRM, Partner, Risk Consulting, KPMG
- [in](#) **Claude Désilets**, FCAS, FRIA, Chief Risk Officer, Intact Financial Corporation
- [in](#) **Yves Trudel**, Ph.D., M.Sc., CFA, Professor of Finance, University of Sherbrooke
- [in](#) **Thomas Walker**, Ph.D., Associate Professor, Laurentian Bank Chair in Integrated Risk Management, Department of Finance, John Molson School of Business, Concordia University

EVENTS COMMITTEE

- [in](#) **Jean Serme**, Analyst, Credit Risk Management, National Bank
- [in](#) **Walid Bouslah**, M.Sc., Business Analyst, Finlogik Inc.
- [in](#) **Christian Charlot**, Junior Technical Analyst, Decision Plus
- [in](#) **Yaovi-Touche Gnamassou**, Student
- [in](#) **Mustapha El Alaoui**, M.Sc., Business Development Advisor, National Bank
- [in](#) **Ndeye Sene Mbaye**, Senior Analyst, National Bank
- [in](#) **Oury Mamadou Diallo**, Analyst, Innocap Investment Management
- [in](#) **Lise Birkundavi**, Eng, M.Sc., Interne, Fiera Sceptre Inc.
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Newsletter Editor and Designer: **STEVEN RINALDI**, CQF, FRM

This newsletter was created by a volunteer of the Montreal Chapter for its members.
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