



9101



In-Class



24 hours



EGP 6,000

Course Description:

In the wake of multiple financial crises, Risk Management has become essential. Today practically every provider of financial services is concerned about the multitude of risks to manage. More specifically, this course aims to provide participants with a good understanding of market risk and how to manage it.

Target Audience:

This training course has been designed for a broad audience, i.e. for anyone wishing to acquire fundamental knowledge in Risk Management.

Course Objectives :

- Define market risk
- Describe and understand the basic components of market risk
- Understand the interaction between market risk and other risks
- Evaluate the market risk of derivatives and portfolios
- Understand and apply risk factors, valuation models and normal distribution calculations
- Explain the use of value at risk (VaR) in measuring and managing market risk
- Understand other methods and tools for managing market risk

Course Outline:

- Introduction
- Fundamental concepts of market risk
- Equity risk
 - Systematic - Specific
- Beta
- Interest rate risk
 - Duration/convexity
- FX risk
 - Transaction risk
 - Translation risk
 - Economic risk
- Commodity risk

- Derivatives
 - Black & Scholes
 - Greeks
- Portfolio
 - CAPM
 - APT
 - Leverage
 - Hedging strategies
- ALM
 - Gap analysis
 - Duration gap analysis
 - BPV & NPV
- Value at Risk
 - VaR calculation methods
 - Back testing
- Stress testing and scenario analysis
- Market risk reporting
- Future trends

Course Provider:

ATTF/House of Training