

Risk Management



447-P26-CE-1



In-Class



24 hours



EGP 11,000

Course Description:

This course is designed for professionals working in risk management, treasury, corporate banking, and middle/back-office functions within financial institutions. By participating in this program, learners will develop the knowledge and skills required to identify, assess, measure, and manage market risks, apply quantitative and qualitative risk analysis techniques, and explain the role of risk management within the framework of corporate governance and regulatory compliance. Through comprehensive coverage of Basel II and Basel III requirements, practical applications, risk measurement methodologies, capital adequacy concepts, ICAAP, liquidity management, stress testing, and case studies, participants will be able to evaluate market risk exposures, calculate regulatory capital requirements, and support effective risk governance practices in accordance with Central Bank requirements and international banking standards.

Target Audience:

The course targets candidates who work in risk, treasury, corporate departments or middle back office departments.

Course Objectives

- Determine the most important standards and pillars of Basel II and III.
- Identify and assess risks using quantitative and qualitative analysis.
- Explain the concept and function of risk management in the context of corporate governance.

Course Outline

Module 1: Introduction to Basel II and III

- Controls Environment Hierarchy.
- History of Risk Events.
- Capital Requirement under Basel II.
- Introduction to Credit Risk.
- Credit Risk Measurement Approaches.
- Introduction to Operational Risk.
- Operational Risk - Measurement Approaches.
- Introduction to Market Risk.
- Market Risk Measurement Approaches.

Module 2: Quantitative and Qualitative Analysis to Identify and Assess Risks

- Market Risk.
- Interest Rate Risk.
- IRR – Yield Curve Risk.
- FX Risk.
- Trading Book.
- Commodity Price Risk.
- Model Risk: Value at Risk (VaR).
- Stress Testing.
- Liquidity Risk Management.

Module 3: Risk Management in the Context of Corporate Governance

- The Second Pillar – Supervisory Review Process.
- The Importance of Supervisory Review.
- What is Economic Capital.
- ICAAP.
- The Third Pillar: Market Discipline.
- Capital Requirement under Amended Basel I, Basel II & Basel III.
- Case Study

Assessment Strategy:

Participants will be informally assessed on their interaction during sessions and their participation in group exercises.

Upon Successful Completion of this Course, participants will obtain:
2 CEUs.

Course Language:

English.

Prerequisites:

- From 2-3 years of experience in banking.
- Intermediate level of English.