



Market Risk Intermediate - Online

This course offers a continuing look at market risks and regulatory issues associated with them. Using case studies it examines various methods to measure value at risk such as parametric, historical simulation and Monte Carlo simulation and the Concept of stress testing as a complimentary tool to Value at Risk analysis.

This is an online self study course that can be globally accessed from any internet enabled computer.

Available Session(s):

Available Today

Online

USD \$150

Online

Instructor(s):[]

Targeted Audience

Risk managers and assistants, trading assistants, finance professionals, auditors and controllers.

Advance Preparation

No advance preparation required.

Prerequisites

Market Risk Basics - Online or equivalent level of knowledge

Level: Intermediate

CPE Credits: 16

Instructional Method: Self-Study

Detailed Outline

Emerging Market Risk

- Concept of emerging market risk
- Difference between developed and developing market

- Different types of emerging market risk and the methods to measure them
- Role of supervision in emerging markets

Market Risk Models

- Various methods to measure value at risk such as parametric, historical simulation and Monte Carlo simulation
- Comparison among the various methods according to their characteristics, advantages and disadvantages
- Process of Value at Risk implementation

Stress Testing

- Concept of stress testing as a complimentary tool to Value at Risk analysis
- Creation of hypothetical and historical scenarios
- Implementation of stress test scenarios into market risk modeling
- Growing use of stress testing to risk managers

Supervisory Requirements

- Importance of supervision of banks
- Technique of backtesting
- Different types of backtesting

Risk Management Systems

- The important steps involved in the choice of risk management software vendor
- The main software solution vendors in the market; products they offer and their salient features

Case Study-Orange County

- Orange County case study analysis through commonly used market risk measures namely Duration and Value at Risk.
- It helps the user gain an insight into the Orange County case and comprehend the investment techniques which led to its disaster

Case Study-Barings Bank

- Barings Bank case study and analyzes how with the application of VaR measurement methodology the crisis could have been avoided.
- It helps the user understand the impact of the Kobe earthquake on Japanese equity and currency markets and also comprehend Nick Leeson's trading operations in Singapore International Monetary Exchange (SIMEX).
- It helps the user understand how Kobe earthquake caused huge losses to Leeson's reported and unreported positions on SIMEX and OSE

Case Study-Metallgesellschaft

- Metallgesellschaft case study, the investment deals which led to the disaster and the strategies adopted by Metallgesellschaft.
 - It also provides an analysis of what was amiss, and the lessons to be learnt from it
- Powered by Kesdee*

For more information regarding administrative policies such as complaints and refunds, please contact our offices at 212-641-6616.