



## DATE: 5-6 JULY, 2023 TIME: 10:00 AM - 5:00PM

Training Mode

Online

# **STATISTICAL TECHNIQUES** FOR MARKET RISK MEASUREMENT

#### CONTENTS

#### Market Risk

- Market risk Measurement: Significance for FIs
- Sources of Market Risk for FIs

#### Quantitative Techniques & Risk Parameters for FX Risk

• Measuring FX Risk

#### <u>Quantitative Techniques & Risk Parameters for</u> <u>Interest rate risk</u>

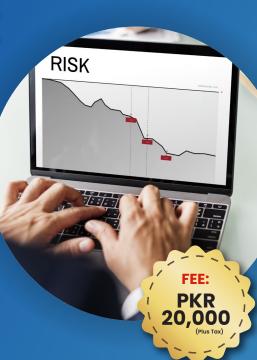
- Gap reports
- Duration
- Basis point value
- Derivative Pricing
- Value at Risk (VAR)

#### "Normal" market conditions

- Why market risk measures do not capture all the risks you have
- Why it is important to use a combination of measures to report market risk
- Why consistency in the market risk reports produced is important

#### Where Market Risk Reporting can go wrong

- Timeliness/availability
- Understanding
- Validity of data
- Accuracy
- Reporting of excesses and action
- Case Study





From NIBAF's Panel



### LAST DATE: 3 JULY, 2023

#### CONTACT DETAILS

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