



DATE: 5-6 JULY, 2023

TIME: 10:00 AM – 5:00PM

STATISTICAL TECHNIQUES FOR MARKET RISK MEASUREMENT

Training Mode

Online

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

Quantitative Techniques & Risk Parameters for Interest rate risk

- 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



FEE:
PKR 20,000
(Plus Tax)

FACILITATOR

From NIBAF's Panel



LAST DATE: 3 JULY, 2023

**CONTACT
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