

Financial Risk Management



Strategies for Identifying, Assessing, and Managing Financial Risks, Including Credit Risk, Market Risk, and Liquidity Risk" should cover key concepts, methods, and practical approaches related to financial risk management.

Training Objectives:

- Understand the concept of financial risk and its various types.
- Learn methodologies for identifying and assessing credit risk, market risk, and liquidity risk.
- Develop strategies and tactics for managing and mitigating financial risks.
- Apply financial risk management techniques to real-world scenarios

Course Contents

Introduction to Financial Risk Management

- Definition and importance of financial risk management.
- Overview of different types of financial risks (credit risk, market risk, liquidity risk, etc.).
- Role of financial risk management in the corporate world.

Credit Risk Management

- Understanding credit risk and its sources.
- Credit risk assessment and credit scoring.
- Tools and models for measuring credit risk (e.g., credit ratings, credit spreads).
- Case studies on credit risk assessment.

Market Risk Management

- Explanation of market risk and its components (interest rate risk, foreign exchange risk, commodity risk, etc.).
- Measuring market risk using Value at Risk (VaR) and other techniques.
- Portfolio diversification and risk management strategies.
- Case studies on market risk.

Liquidity Risk Management

- Definition and sources of liquidity risk.
- Liquidity risk assessment and measurement.
- Strategies for maintaining liquidity.
- Case studies on liquidity risk management.

Quantitative Tools in Risk Management

- Statistical tools and techniques for risk modeling.
- Monte Carlo simulation for risk assessment.
- Stress testing and scenario analysis.
- Practical exercises and simulations.

Risk Management Frameworks and Regulations

- Overview of risk management frameworks (e.g., Basel III, Solvency II).
- Regulatory requirements and best practices in risk management.
- The role of central banks and supervisory authorities.
- Compliance and reporting requirements.

Target Audience:

- Compliance officers,
- Financial professionals,
- Risk manager



Facilitator

Mr. Faisal Sarwar



He is a seasoned corporate trainer and financial expert having more than 18 years' experience of working in various areas of financial sectors in commercial banks & financial institutions. Currently serving as Deputy Director in the Risk Management Department at the State Bank of Pakistan, he specializes in Treasury Markets, Finance, Risk Management, and Economic Policy.

He holds an MBA in Finance from the Institute of Business Management (IoBM), is pursuing an MS in Economics from the same institution, and possesses a BCIT from NED University. He is also a certified Trainer by the International Finance Corporation (IFC-World Bank) and the International Association for People and Performance Development (IAPPD) Global.

FEBRUARY 15, 2024

9:00 AM - 5:00 PM

IBP KARACHI