

RISK QUANTIFICATION TECHNIQUES & CAPITAL MANAGEMENT

COURSE OVERVIEW

The Risk Quantification Techniques & Capital Management training is designed to provide participants with a comprehensive understanding of risk management principles, techniques for quantifying risks, and effective capital management strategies. This training is suitable for beginners to intermediate-level professionals seeking to enhance their knowledge of risk assessment, measurement, and mitigation in various industries.

COURSE CONTENTS

Module 1: Introduction to Risk Management

- Importance of Risk Management
- Types of Risk (Market, Credit, Operational, Liquidity, etc.)

Module 2: Risk Identification

- Identifying Potential Risks
- Common Risk Categories
- Risk Registers and Risk Breakdown Structure

Module 3: Risk Quantification Techniques

- Probability and Impact Assessment
- Key Risk Indicators (KRIs)
- Qualitative vs. Quantitative Risk Analysis
- Monte Carlo Simulation

Module 4: Value at Risk (VaR)

- Calculation Methods (Historical, Parametric, Monte Carlo)
- Interpreting VaR Results

Module 5: Stress Testing

- Scenario Analysis
- Stress Testing vs. VaR

Module 6: Capital Management

- Regulatory Capital vs. Economic Capital
- Capital Adequacy Ratios (e.g., Basel III)

Module 7: Risk-Adjusted Return on Capital (RAROC)

- Introduction to RAROC
- Calculating RAROC
- Application of RAROC in Decision Making

FEE:
18,000/-
(Plus tax)

21 AUGUST, 2026

9:00 AM – 5:00 PM

**NIBAF PAKISTAN,
KARACHI**

Module 8: Risk Mitigation and Hedging Strategies

- Diversification
- Insurance and Derivatives
- Hedging Techniques

Module 9: Stress Testing and Capital Planning

- Integrating Stress Testing with Capital Planning
- Assessing Capital Adequacy under Stress

TARGET AUDIENCE

- Risk managers
- Treasury professionals
- Finance professionals
- Regulators and supervisors involved in regulating financial institutions

FACILITATOR

Mr. Awais Memon

Mr. Awais has over 17 years of experience in Foreign Exchange Management, Portfolio & Risk Management, Financial Statement Analysis, Financial Modeling, Risk Assessment and Mitigation, Basel II and III. He also possesses competency in Computer software and Languages such as JAVA, C#, JDBMS, JSP, etc. Currently he is working with National Bank of Pakistan as Wing Head - Market & Liquidity Risk Management Wing in Risk Management Group. He has qualified MBA (Finance) from SZABIST, and JAIBP from The Institute of Bankers Pakistan.

TRAINING MANAGER: MS. FARAH KHAN

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