

e-learning and reference solutions for the global finance professional

# Market Risk: Basic Level

An e-learning product that covers several basic concepts in Market Risk

This product is available in three levels viz., Basic, Intermediate and Advanced.

*Topics covered at the Basic Level include:*

- Building Blocks of Market Risk
- Financial Mathematics such as Time Value of Money
- Statistical concepts such as Probability Distribution, Volatility, Correlation and Regression
- Bond Pricing and Yield Analysis
- Risk measurement concepts such as Gap Analysis, Duration Analysis, Simulation Analysis and Basis Point Value
- The Basic Level courses are packed with interactive practical examples, calculators, and intuitive explanations that form a solid foundation for Market Risk Management



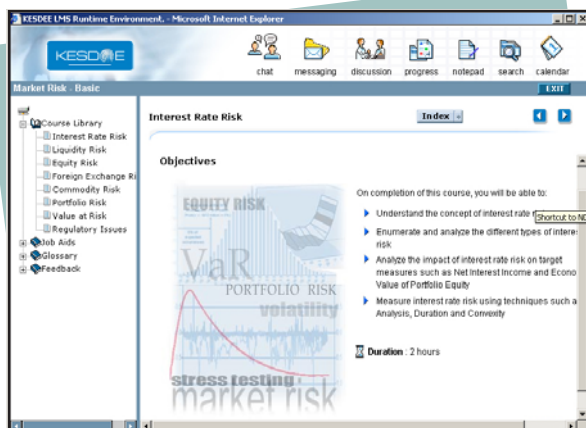
# MARKET RISK: BASIC LEVEL

## Overview

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### **Course Level & Number of Courses**

Basic Level

Library of 8 Courses

### **Instructional Method**

Dynamic, Interactive e-learning

### **Recommended Background**

Familiarity with basic financial concepts

### **The themes of this product are:**

- Evaluate cash flows at various points in time
- Gain an insight into basic financial measures such as current yield, yield-to-maturity, and total return analysis
- Analyze the mechanics of bond pricing and issues involved therein
- Understand the concepts of volatility and correlation in financial asset prices

**For more information, please visit:**

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# MARKET RISK: BASIC LEVEL

## Library of 8 Courses

**Time taken to complete each Course: Two - Three hours**

### **1. Interest Rate Risk**

- Objectives
- Introduction
- Types of Interest Rate Risk
- Impact of Interest Rate Risk
- Measuring Interest Rate Risk I
- Measuring Interest Rate Risk II

### **2. Liquidity Risk**

- Objectives
- Introduction
- Liquidity Measurement Systems
- Liquidity Management
- Practical Tools and Techniques
- Liquidity Risk and VaR

### **3. Equity Risk**

- Objectives
- Introduction
- Capital Asset Pricing Model
- Measuring Equity Risk
- Diversification and Equity Risk

# MARKET RISK: BASIC LEVEL

## Library of 8 Courses

### 4. Foreign Exchange Risk

- Objectives
- Introduction
- Regulations

### 5. Commodity Risk

- Objectives
- Introduction
- Commodity Market
- Methodology

### 6. Portfolio Risk

- Objectives
- Introduction
- Types of Risk Exposure
- Measuring Portfolio Risk
- Portfolio Management

### 7. Value at Risk

- Objectives
- Risk Measures
- Introduction
- Value at Risk Parameters
- Role of VaR
- Regulators and VaR
- Determining VaR

# MARKET RISK: BASIC LEVEL

## Library of 8 Courses

- Evaluating VaR
- Application of VaR

### 8. Regulatory Issues

- Objectives
- Aim of Regulation
- Basel Accord
- Approaches to Capital Charges

### JOB AIDS

- Disclosures
- Benchmarking Data
- Policy Templates
- Global Best Practices
- Measurement Tools

### Calculators in Market Risk: Basic Level

1. Undiversified and Diversified VaR
2. VaR of an Equity
3. VaR of an FRA
4. Variance Covariance

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3. Financial Institution Analysis - CAMELS Approach	Library of 8 Courses
4. Financial Mathematics	Library of 7 Courses
5. Global Banking Supervision	Library of 15 Courses
6. Capital Adequacy Planning (Basel I)	Library of 7 Courses
7. Basel II-University	Library of 63 Courses
8. Sarbanes-Oxley Act	Library of 12 courses
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11. Options	Library of 10 Courses
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13. Market Risk (Intermediate Level)	Library of 8 Courses
14. Market Risk (Advanced Level)	Library of 4 Courses
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- Financial Planning
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