MAWA EVENTS

Address: No. 857, Block A2. Leisure Commerce Square - No 9., 46150 Petaling Jaya, Selangor, Malaysia

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MARKET RISK MANAGEMENT & ADVANCED MITIGATION TECHNIQUES

"Master the Complexities of Market Risk and Strengthen Your Strategic Resilience"

Schedule

Venue (InHouse)	Fees
At Your Organization Premises	Ask For The Quotation

► **Available delivery methods:** In-House Training

Introduction

In an increasingly volatile and interconnected global financial environment, understanding and managing market risk has become a critical function for financial institutions, corporates, and regulators alike. This intensive 5-day training program is specifically designed to provide participants with a thorough understanding of market risk and equip them with advanced methodologies to measure, monitor, and mitigate this risk effectively.

Participants will explore various types of market risk—including interest rate risk, foreign exchange risk, equity price risk, and commodity risk—while gaining practical insights into modeling techniques such as Value at Risk (VaR), stress testing, and scenario analysis. The course also delves into the application of derivatives for hedging, and compliance with international regulatory frameworks such as Basel III and the Fundamental Review of the Trading Book (FRTB).

Objectives

By the end of this course, participants will be able to:

- Understand key sources and drivers of market risk
- Apply advanced metrics such as VaR, CVaR, stress testing, and scenario analysis
- Develop robust hedging strategies using derivatives
- Interpret regulatory standards like FRTB and Basel III
- Integrate risk mitigation into strategic decision-making and treasury operations

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Why Attend

- Gain a comprehensive understanding of market risk types and how they impact financial institutions and portfolios.
- Learn how to quantify and mitigate risks using industry-standard tools such as Value at Risk (VaR), scenario analysis, and stress testing.
- Understand the strategic use of derivatives to hedge market exposures effectively.
- Stay ahead of regulatory requirements including Basel III and FRTB with insights into compliance expectations.
- Enhance your ability to design robust risk management frameworks that align with both internal controls and external market volatility

Target Audience

This course is ideal for:

- Market risk managers and analysts
- Treasury professionals and traders
- Investment and portfolio managers
- Financial controllers and internal auditors
- Regulators and compliance officers

Individual Benefits

- Gain mastery over key market risk tools and measurement techniques
- Strengthen your ability to communicate risk to senior stakeholders
- Build hands-on skills in stress testing, back-testing, and hedging
- Enhance your career prospects in risk and treasury functions

Organizational Benefits

- Improve enterprise-wide risk transparency and mitigation planning
- Reduce exposure to financial loss from market volatility
- Achieve better regulatory compliance and audit readiness
- Align risk appetite with strategic objectives and investment decisions

Instructional Methodology

- Expert-led presentations with real-world examples
- Interactive case studies and simulations
- Excel-based risk modeling tools and templates
- Group discussions and experience sharing
- Pre- and post-course assessments

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Course Outline

DETAILED 5-DAY COURSE OUTLINE (Customizable) Training Hours: 07:30 AM – 03:30 PM Daily Format: 3–4 Modules | Coffee breaks: 09:30 & 11:15 | Lunch Buffet: 01:00 – 02:00

Day 1 – Foundations of Market Risk

- Module 1 (07:30 – 09:30): Understanding Market Risk Categories
- Module 2 (09:45 – 11:15): Risk Drivers: Interest Rate, FX, Equity, and Commodity
- Module 3 (11:30 – 01:00): Historical Market Failures and Lessons Learned

Day 2 – Quantifying Market Risk

- Module 4 (07:30 – 09:30): Value at Risk (VaR) – Models & Methodologies
- Module 5 (09:45 – 11:15): Stress Testing & Scenario Analysis
- Module 6 (11:30 – 01:00)**:** Back-Testing and Model Validation

Day 3 – Hedging & Mitigation Strategies

- Module 7 (07:30 – 09:30): Hedging Interest Rate Risk with Derivatives
- Module 8 (09:45 – 11:15): FX Hedging Techniques (Forwards, Options, Swaps)
- Module 9 (11:30 – 01:00): Commodity and Equity Risk Management Tools

Day 4 – Advanced Risk Frameworks

- Module 10 (07:30 – 09:30): Risk Governance and Limits
- Module 11 (09:45 – 11:15): Basel III, FRTB, and Regulatory Expectations
- Module 12 (11:30 – 01:00): Integrating Market Risk into Enterprise Risk Management (ERM)

Day 5 – Hands-On Simulations & Action Planning

- Module 13 (07:30 – 09:30): Simulation Exercise: Market Shock Response
- Module 14 (09:45 – 11:15): Peer Review of Risk Mitigation Strategies
- Module 15 (11:30 – 01:00): Action Planning & Certification Ceremony

Certification

People will receive a Certificate of Completion in Market Risk Management & Advanced Mitigation Techniques. this certification demonstrates your commitment to professional development and your advanced understanding of risk management practices, methodologies, and regulatory standards relevant to global financial markets. It is a valuable addition to your professional credentials and can support your career progression in roles related to finance, risk, treasury, and compliance.

Why Choose MAWA Events

- **Global Expertise:** More than 17 years of experience in professional training and consulting.
- **Industry-Leading Faculty:** Courses delivered by seasoned professionals with hands-on experience.
- **Practical Insights:** Learn to turn theory into actionable strategies for real-world business impact.
- **Client-Focused Solutions:** Customized programs designed to achieve your organisation’s unique goals.

In-House / Customized Training Interested in running this course for your team? Please contact us:	TEL: **+601116373203**	EMAIL: **info@mawaevents.net**

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