

Course Overview:

In today's volatile financial landscape, risk management has become indispensable for financial institutions and investment professionals. This advanced course equips participants with cutting-edge tools and methodologies essential for identifying, evaluating, and mitigating financial risks. Designed for professionals aiming to master risk control, it also offers critical preparation for globally recognized designations like the FRM, enhancing both career trajectory and technical competence.

Course Objective:

- Equip participants with practical skills to identify and assess various financial risks.
- Strengthen understanding of quantitative analysis and its application in financial risk models.
- Develop capability to implement risk mitigation strategies using modern tools.
- Enable proficiency in regulatory and compliance frameworks related to risk.
- Enhance preparedness for financial risk management certifications.

Course Outline:

Module 1: Foundations of Risk Management

- Concepts of risk and extreme events
- CAPM and performance measurements
- Ethics and regulatory perspectives
- Multi-factor regression models

Module 2: Quantitative Analysis in Risk

- Probability theory and statistical distributions
- Bayes' theorem and hypothesis testing
- Regression techniques and multicollinearity
- Simulation techniques in risk modeling

Module 3: Financial Markets Overview

- Structure and participants in financial markets
- Equity, Fixed Income, FX, and Commodities markets
- Hedging vs. speculation strategies
- Futures and forwards fundamentals

Module 4: Derivatives and Hedging Tools

- Forward and options trading
- Margin processes and contract calculations
- Interest rate and bond risk management
- MBS and credit rating agency roles

Module 5: Valuation and Risk Models

- Value at Risk (VaR) methodologies
- Stress testing and volatility adjustments
- Option pricing and the Greeks
- Conditional VaR and key interest rate risks

Module 6: Operational and Country Risk

- Operational risk capital assessments
- Country risk evaluation processes
- Credit ratings and risk implications

Training Language:

Training Methodology:

The course combines various teaching methods, including instructor-led presentations, group discussions, case study analyses, and assessments through quizzes and a final exam to engage participants and ensure they understand and retain the material.

Venue | Date | Fees

Jubail | 19-10-2025 | 17,250 SAR

Module 7: Scenario Analysis and Stress Testing

- Techniques for scenario analysis
- Designing and interpreting stress test results
- Integration with risk models

Module 8: Risk Communication and Reporting

- Effective risk reporting techniques
- Stakeholder communication strategies
- Tools for dynamic risk dashboards

Module 9: Regulatory Compliance in Finance

- Overview of financial risk regulations
- Compliance frameworks and audit readiness
- Impact of global standards (Basel, etc.)

Module 10: Exam Preparation and Case Integration

- Interactive review sessions
- Mock exams and Q&A
- Case studies integrating learned concepts

Who Should Attend:

- Finance professionals and analysts
- Risk managers in banking and financial services
- IT and analytics professionals involved in financial systems
- MBA and Finance graduates pursuing careers in risk management