

# Market Risk: Basic Level

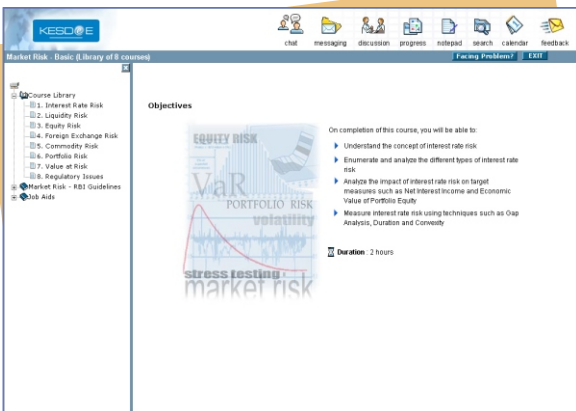
An e-learning product that covers several basic concepts in Market Risk

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



## Course Level & Number of Courses

Basic Level

Library of 8 Courses

## Instructional Method

Dynamic, Interactive e-learning

## Recommended Background

Familiarity with basic financial concepts

## Overview

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- 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.

## Target Audience

Every professional involved in the global financial services industry (as a provider, user, regulator or advisor of product/services, marketplace/exchange) would benefit from KESDEE's innovative solutions.

- Supervisory Agencies
- Central Banks
- Financial Institutions
- Commercial Banks
- Investment Banks
- Housing Societies/Thriffs
- Mutual Funds
- Brokerage Houses
- Stock Exchanges
- Derivatives Exchanges
- Insurance Companies
- Multinational Corporations
- Accountancy Firms
- Consultancy Firms
- Law Firms
- Rating Agencies
- Multi-lateral Financial Institutions
- Others

## 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

## 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

### 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
- 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

## KESDEE's Off-the-Shelf e-Learning Course Libraries

Product Name	No. of Courses
1. Asset Liability Management	Library of 28 Courses
2. Liquidity Management and Contingency Funding Plan	Library of 14 Courses
3. Financial Institution Analysis - CAMELS Approach	Library of 08 Courses
4. Financial Mathematics	Library of 07 Courses
5. Global Banking Supervision	Library of 15 Courses
6. Capital Adequacy Planning (Basel I)	Library of 07 Courses
7. Basel-II-University	Library of 63 Courses
8. Operational Risk Management – Basel II	Library of 09 Courses
9. Futures and Forwards	Library of 07 Courses
10. Swaps	Library of 07 Courses
11. Options	Library of 10 Courses
12. Market Risk - Basic	Library of 08 Courses
13. Market Risk - Intermediate	Library of 08 Courses
14. Market Risk - Advanced	Library of 04 Courses
15. Value at Risk	Library of 16 Courses
16. Credit Analysis	Library of 13 Courses
17. Credit Ratings	Library of 03 Courses
18. Counter party Credit Risk	Library of 09 Courses
19. Credit Risk Modeling	Library of 06 Courses
20. Credit Derivatives	Library of 23 Courses
21. Operational Risk Management	Library of 21 Courses
22. Asset Securitization	Library of 28 Courses
23. Asset Liability Management for Insurance Companies	Library of 29 Courses
24. Anti-Money Laundering	Library of 06 Courses
25. Financial Privacy	Library of 06 Courses
26. Corporate Governance	Library of 09 Courses
27. Sarbanes-Oxley Act	Library of 12 Courses
28. Governance, Risk and Compliance	Library of 07 Courses
29. Money Markets	Library of 09 Courses
30. Fixed Income Markets	Library of 17 Courses
31. Equity Markets	Library of 10 Courses
32. Foreign Exchange Markets	Library of 09 Courses
33. Commodity and Energy Markets	Library of 03 Courses
34. CTM - Foreign Exchange Management	Library of 07 Courses
35. CTM - Treasury Analytics	Library of 05 Courses
36. CTM - Interest Rate Risk Management	Library of 04 Courses
37. CTM - Funding and Investments	Library of 05 Courses
38. CTM - Implementation	Library of 04 Courses
39. CTM - Case Studies	Library of 05 Courses
40. Understanding Financial Statements	Library of 02 Courses
41. Budgeting	Library of 05 Courses
42. Management Accounting	Library of 07 Courses
43. Financial Accounting	Library of 09 Courses
44. Mutual Funds	Library of 10 Courses
45. Financial Planning	Library of 09 Courses
46. UCP600	Library of 07 Courses
47. International Trade Services	Library of 09 Courses
48. BBM - Deposits	Library of 04 Courses
49. BBM - Advances	Library of 07 Courses
50. BBM - Marketing	Library of 03 Courses

# Available Products

## KESDEE's Off-the-Shelf e-Learning Course Libraries

Product Name	No. of Courses
51. BBM - Payment and Settlement System	Library of 02 Courses
52. BBM - Foreign Exchange Operations	Library of 03 Courses
53. BBM - Trade Finance	Library of 02 Courses
54. BBM - Book Keeping and accounting	Library of 03 Courses
55. BBM - Ancillary Services	Library of 02 Courses
56. BBM - Risk Management	Library of 03 Courses
57. BBM - Technology and Security	Library of 02 Courses
58. BBM - HRM and CSR	Library of 02 Courses
59. BBM - Retail Banking	Library of 03 Courses
60. Introduction to Bank Lending Environment	Library of 07 Courses
61. Basics of Banking	Library of 10 Courses
62. Flotation	Library of 04 Courses
63. Project Valuation	Library of 03 Courses
64. Trading Operation Controls	Library of 04 Courses
65. Economics	Library of 16 Courses
66. Estate Planning	Library of 04 Courses
67. Global Economic Crisis - Liquidity Management	Library of 07 Courses
68. Brokerage Operations	Library of 01 Course
69. Risk Analysis	Library of 05 Courses

\* CTM: Corporate Treasury Management

\* BBM: Bank Branch Management

### Certification Tutorials

1. ePRM Coach	Library of 68 Courses
2. Associate ePRM Coach	Library of 36 Courses
3. eFRM Coach for FRM Part I Exam	Library of 37 Courses
4. eCoach for the CFA® Level I Program	Library of 76 Courses

### Upcoming Products

KESDEE has the required technology platform to respond to clients training requirements in the banking and financial services industry. We offer several solutions, each developed with the guidance of creditable experts. Given below are few of the forthcoming products:

- Agricultural Finance



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