

MRM

MARKET RISK MANAGEMENT





What is Market Risk Measurement Program?

Market Risk: What You Don't Know Can Hurt You

"The vote by Britain to leave the European Union was quickly felt the world over, creating market uncertainty and spiking volatility."

Most investors know that investing involves risks as well as rewards and that, generally speaking, the higher the risk, the greater the potential reward.

Market risk refers to the risk of losses in the Industry's & bank's trading book due to changes in equity prices, interest rates, credit spreads, foreign-exchange rates, commodity prices, and other indicators whose values are set in a public market. Or Through which the value of an investment **will** decrease due to moves in **market** factors. Volatility frequently refers to the standard deviation of the change in value of a financial instrument with a specific time horizon. It is often used to quantify the **risk** of the instrument over that time period.

What industries wants from MARKET RISK MANAGEMENT GROUP?

Modeling Market Risk

- Understanding about market-risk profile, including both **short-term profit-and-loss (P&L) volatilities and long-term economic risk.**
- Risk accumulation and the comparison with **the Industry's stated risk appetite.**
- Understanding about **Risk Profiling & Mitigation Technic for Derivatives Instrument like Future, Forward & Options** & also allowing industries to get maximum efficiency out of its capital.

These needs are supported by **Market Risk Models**. But while the requirements for market-risk modeling are quite consistent among industries, actual practices vary substantially.

Who should Market Risk Measurement Program do?

People who want to take up a career in risk management, specifically **Market Risk Management**, since every investment decision of any **Financial Institutions or Investment Institutions** that invests in the market, be it the capital market, debt market, derivatives market, commodities market. The need for regulatory compliance, to forecast the value at risk and to understand the various models of derivative market and thus involve taking financial risks therefore risk management becomes an integral part of their investment process

PROFESSIONALS	CAREER CHANGERS	STUDENTS
<ul style="list-style-type: none"> • Bankers • NBFC Managers • Investment Professional 	<ul style="list-style-type: none"> • Career changers, such as those previously working in non-risk roles, can become candidates for The Market Risk Management (MRM) Program designation in order to broaden their opportunities by gaining specialized, practical knowledge in an area of financial services that is continuing to grow rapidly across the globe. 	<ul style="list-style-type: none"> • Students with an interest in finance may elect to sit for The Market Risk Management Program (MRM) during or immediately after completing their studies as a complement to their coursework. Students realize that achieving The MRM demonstrates to future employers that they are able to master complex real-world challenges, since The MRM Program is practitioner-driven. It also proves their commitment to pursuing a career in managing risk, money or investments.

Contents of the Program

Quantitative Analysis	The Time Value of Money
	Discounted Cash Flow Applications
	Concepts and Market Returns
	Probability Concepts
	Common Probability Distributions
	Sampling and Estimation & Hypothesis Testing
Value at Risk (VaR) METHOD	Quantifying Volatility in VaR Models
	Putting VaR to Work
	Measures of Financial Risk Statistical
	Binomial Trees
	The Black - Scholes - Merton Mode
	Greek Letters

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Duration of the program, Job Opportunities



"MRM" certified professionals find opportunities in the field of Financial Risk Management in any investment institution across the globe."

Duration
100 hrs or Two Months.

"In view of this Risk Management as a career option has become even more prospective and lucrative across the globe and especially in India. They can take up a career as Chief Risk Officer, Chief Finance officer, Risk managers, Head of Risk Management in Banks, Investment Banks, Stock Exchanges, Asset Management Companies, Mutual Funds, Hedge Funds, Insurance Companies, Private Equity Firms, Large Corporate, Credit Rating Agencies and Regulators."

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