

## “SHORT COURSE – Certificate in Market Risk”

Outline	محاوَر البرنامج
<p><b>Identification of Market Risk</b></p> <ul style="list-style-type: none"> <li>○ On completion, the candidate should know and be able to identify the different types of market risk</li> <li>○ understand the boundary issues that can arise between different types of market risk</li> <li>○ be able to apply an understanding of market risk to simple, practical situations</li> </ul> <p><b>Market Risk Management</b></p> <ul style="list-style-type: none"> <li>○ On completion, the candidate should understand the techniques and their application in managing market risk</li> <li>○ understand the role and sound practice features of an effective market risk management function</li> <li>○ know the key measures of dispersion and variance</li> <li>○ understand the relevance and application of measures of dispersion and variance within risk analysis</li> <li>○ understand the terms distribution analysis, confidence intervals, normal distribution and fat tailed distribution,</li> </ul>	<p>هذه الشهادة ليست متاحة باللغة العربية</p>



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<p>and how they are used within risk analysis</p> <ul style="list-style-type: none"><li>○ know the concepts used in risk measurement and control</li><li>○ understand the Value-at-Risk (VaR) approach to managing market risk</li><li>○ know the three different approaches to VaR</li><li>○ understand the underlying purposes, principles and application of the main types of scenario and stress testing</li></ul>	