Advanced Financial Risk Management and Stress Testing Training Course

20 – 24 September 2027
Porto

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Training Center

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Ref: 1201_188710 **Date:** 20 – 24 September 2027 **Location:** Porto **Fees:** 5700 Euro

Overview

Advanced Financial Risk Management and Stress Testing Training Course is a one-week course for financial risk analysts, treasury professionals, banking and investment teams, auditors, and finance leaders who leave with an Integrated Financial Risk Decision Pack. The course connects financial risk measurement, market risk management, credit risk analysis, liquidity risk management, operational risk controls, derivatives, stress testing, capital assessment, governance, and executive reporting. Participants use risk models and severe-but-plausible scenarios to convert exposure evidence into defensible limits and actions. Agile Leaders Training Center presents advanced financial risk management and stress testing.

Who Should Attend

- Financial risk functions responsible for exposure measurement, limits, aggregation, and reporting
- Treasury functions responsible for funding, liquidity, balance-sheet risk, and contingency planning
- Banking and investment teams responsible for portfolios, counterparties, products, and hedging decisions
- Finance functions responsible for capital planning, performance analysis, and management information
- Internal audit and assurance functions responsible for model, control, and governance review
- Senior management functions responsible for risk appetite, escalation, and integrated financial decisions

The course assumes participants already analyze financial exposures or contribute to treasury, investment, banking, assurance, or capital decisions and leaves out introductory finance terminology and basic spreadsheet instruction.

Departments and Industries

The course supports financial risk decisions across:

- Banking risk, treasury, asset-liability management, and capital functions
- Investment management, securities, insurance, and pension organizations
- Corporate finance, internal audit, compliance, and enterprise risk departments
- Energy, infrastructure, manufacturing, and logistics treasury teams
- Technology, telecommunications, healthcare, and retail finance functions
- Public-sector finance, investment, and assurance offices

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Learning Objectives

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

- Apply financial risk governance and appetite to exposure decisions
- Use quantitative risk measures and model validation checks
- Analyze market, credit, liquidity, and operational risk interactions
- Compare derivatives and hedging responses for selected exposures
- Build stress scenarios linked to capital and liquidity effects
- Prioritize limits, escalation, and management actions from risk evidence

Course Agenda

Day 1: Financial Risk Governance and Measurement

- Financial Risk Taxonomy and Exposure Mapping Method
- Risk Appetite, Tolerance, and Limit Architecture
- Three-Lines Governance and Decision Rights Matrix
- Value-at-Risk and Expected Shortfall Measurement Logic
- Risk Data Quality and Model Limitation Checklist

Day 2: Market and Credit Risk Analysis

- Market Risk Factor and Sensitivity Mapping
- Scenario, Volatility, and Correlation Analysis Method
- Counterparty Exposure and Credit Migration Framework
- Probability of Default and Loss Estimation Model
- Concentration, Wrong-Way Risk, and Limit Dashboard

Day 3: Liquidity, Treasury, and Derivative Risk

- Liquidity Gap and Cash-Flow Maturity Ladder
- Funding Concentration and Contingency Trigger Map
- Interest-Rate and Foreign-Exchange Exposure Measures
- Derivative Payoff, Basis, and Counterparty Risk Review
- Hedging Effectiveness and Residual Risk Evaluation

Day 4: Operational Risk and Stress Testing

- Operational Risk Event and Control Assessment
- Key Risk Indicator and Escalation Threshold Design
- Severe-but-Plausible Scenario Development Method
- Capital and Liquidity Stress Impact Analysis
- Stress-Test Governance, Challenge, and Reporting Pack

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Day 5: Integrated Financial Risk Practice

- Exercise: Diagnose a Multi-Risk Exposure Profile
- Exercise: Calculate and Challenge Selected Risk Measures
- Exercise: Design a Market and Liquidity Stress Scenario
- Exercise: Prioritize Limits, Hedges, and Contingency Actions
- Capstone Exercise: Integrated Financial Risk Decision Pack

Practical Exercises

The course uses suggested activities to connect measurement, challenge, and management action:

- Suggested activity: map market, credit, liquidity, and operational exposures to appetite and limits
- Suggested activity: compare risk measures and document data, model, and interpretation limitations
- Suggested activity: test capital and liquidity effects under an internally consistent adverse scenario
- Suggested activity: assemble risk evidence, limits, hedging choices, escalation, and contingency actions into a decision pack

FAQs

Who does advanced financial risk management training suit, and what does it assume?

Advanced financial risk management training suits experienced risk, treasury, banking, investment, finance, audit, and assurance professionals and assumes they already work with financial exposures or management decisions.

How does financial risk management differ from enterprise risk management?

Financial risk management focuses on measurable market, credit, liquidity, treasury, instrument, and capital exposures, while enterprise risk management coordinates a wider portfolio of strategic, operational, compliance, and reputational risks.

How should financial institutions use stress testing in risk decisions?

Financial institutions should use stress testing to challenge assumptions, reveal vulnerabilities, evaluate capital and liquidity effects, test risk appetite, and prioritize management and contingency actions.

What makes financial risk models useful for management?

Financial risk models become useful when reliable data, clear assumptions, validation, limitations, scenario evidence, governance, and decision thresholds connect model output to accountable action.

Conclusion

Participants take back an Integrated Financial Risk Decision Pack containing an exposure map, risk measures, model limitations, stress scenarios, impact analysis, limits, and action priorities. The pack changes fragmented risk calculations into a governed management decision. It supports clearer escalation, capital and liquidity discussion, hedge evaluation, and defensible risk reporting.