



Financial Risk Management



Introduction (Programme)

The rising complexity and value increase of financial instruments and their derivatives highlight the need to manage investments in these assets responsibly and effectively. To do so, professionals in financial institutions and corporations must thoroughly grasp financial risk assessment and management.

This training aims to familiarise participants with the different risk management tools available. Options, futures, swaps, and credit derivatives are covered. In addition to examining the price of these products and hedging concepts, the course would introduce specific complicated instruments, such as options on futures and swaps, among others.

The training programme is aimed at assisting participants:

- Understand the function of financial risk management in both financial and non-financial businesses and the methodologies available for assessing it.
- Examine the range of financial instruments accessible in today's financial markets and the techniques a business or person might use to optimise risk management.
- Create a framework to integrate financial risk management into overall business strategy.

Objectives

The aim of the three-day Training Program is as follows:

- Get a deeper understanding of the Structures and Functions of Financial Institutions
- Types of Financial Risks in Financial Institutions/Corporations
- Credit Risk Measurement Techniques & Management
- Market Risk Measurement Techniques & Management
- Operational Risk Measurement Techniques & Management

Key skills will learn

- Financial Risk Management
- Decision-Making
- Critical Thinking
- Strategic & Analytical thinking

Programme Director



Dr. Pranith Kumar Roy
Assistant Professor, Finance & Accounts

Dr. Pranith Kumar Roy works as an Assistant Professor in the area of Finance & Accounts at the Indian Institute of Management, Raipur. He has an M. Tech. from IIT Delhi and a Ph.D. at IIT (ISM), Dhanbad. His PhD dissertation is "Developing multi-criteria credit scoring models for SMEs toward sustainable lending."

His work has been published in several prestigious journals, including Applied Economics, International Journal of Finance and Economics, Economics & Political Weekly, Financial Innovations, Annals of Operation Research, Journal of Cleaner Production, International Journal of Sustainable Development & World Ecology, Environment Development and Sustainability, and Complex & Intelligence Systems.

He is also a Certified Financial Risk Manager (FRM®) by the Global Association of Risk Professionals (GARP, USA). Before joining IIM Raipur, he served at Punjab National Bank and was promoted to senior executive (Chief Manager) at 32 years, making him one of the youngest in the industry. At Punjab National Bank, he handled a large corporate credit portfolio of over 1 billion INR. He handled risk management of large corporates, foreign exchange, treasury management, and business process re-engineering in the Head Office. He also served significant time as Senior Faculty in the Zonal Training Centre, Kolkata, where he trained the bank officers. He started his career as an Asst. Professor at the Shri. Vaishnav Institute of Technology and Science in Indore, MP.

For Whom

- Senior and middle-level Managers intended to learn financial risk management.
- General Banking officers who desired to work in Risk Management/Treasury
- Risk Managers who want to groom them as Emerging Chief Risk Officers (ECRO)

Pedagogy

The three-day-long MDP is designed based on the principle of hands-on learning. A few suggested readings and case-based sessions will introduce the concepts and tools to participants. We will cover real-world business problems as case solving (the Harvard/Sage/Ivey case will be referred to). The sessions will be highly interactive, involving case studies, lectures, and the student's participation in many forms.