GARP Financial Risk and Regulation (FRR®) Series
5-Day Training TOC (Module-wise)

Course Overview

This program provides practical and regulatory understanding of Financial Risk and Regulation covering Credit Risk, Market Risk, Operational Risk and Asset & Liability Management. The course is aligned with GARP FRR learning objectives and combines regulatory frameworks, quantitative methods, case studies and risk governance applications.

Day 1 – Credit Risk Management

- Introduction to Credit Risk and Risk Types
- Credit Risk Measurement (PD, LGD, EAD)
- Credit Analysis and Rating Models
- Credit Portfolio Risk and Concentration Risk
- Credit Risk Mitigation and Collateral Management
- Basel Framework and Capital Requirements
- Case Studies and Exercises

Day 2 – Market Risk Management

- Market Risk Framework
- Interest Rate, FX, Equity and Commodity Risk
- VaR Methodologies
- Stress Testing and Back Testing
- Derivatives and Hedging
- FRTB Concepts
- Practical Treasury Cases

Day 3 – Operational Risk Management

- Operational Risk Framework
- RCSA and Process Mapping
- Loss Event Categories
- KRI Framework
- Cyber and Compliance Risks
- Business Continuity and Disaster Recovery
- Basel Operational Risk Standards

Day 4 – Asset and Liability Management

- ALM Concepts
- Liquidity Risk Management
- Gap and Duration Analysis

- LCR and NSFR
- IRRBB
- Funds Transfer Pricing
- Contingency Funding Planning

Day 5 – Integrated Risk & Capstone

- Enterprise Risk Integration
- Risk Governance
- Stress Testing Across Risks
- Risk Reporting
- Case Study Workshop
- Practice Questions and Exam Preparation
- Course Wrap-up