IBM Algorithmics Modeling for FRTB (v5.1)

Information

Length:	8.0 Hours
__Ref:	G1103G
Delivery method:	Classroom
Price:	AUD

Overview

*** **For inquiries and scheduling for this course, please contact wfssedu@us.ibm.com** ***

This is an IBM ISDR course.

This course provides an overview of the revised frramework for market risk capital requirements issued by the Basel Committee (January 2016 publication), commonly referred to as FRTB (Fundamental Review of the Trading Book). The course focuses on the analytic solution (RiskWatch).

Public

This intermediate course is for risk managers, financial engineers, business analysts, project team members for FRTB implementation.

Prerequisites

G1102 IBM Algorithmics Foundations of Risk and Financial Engineering Workbench or

Objective

Please refer to Course Overview for description information.

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