Foreign Exchange Risk Management for Banks Training Course

Professional Development Training Course Outline

Category	Banking Institute	**Duration**	5 Days
Base Fee	$1,500 USD	**Delivery Mode**	Online / On-site Hybrid

Course Introduction

In today’s highly volatile global financial landscape, Foreign Exchange (FX) Risk Management has become a strategic priority for banks aiming to safeguard profitability, ensure regulatory compliance, and enhance financial resilience. With increasing exposure to cross-border transactions, currency fluctuations, and geopolitical uncertainties, banks must adopt advanced FX risk mitigation strategies, real-time analytics, and robust hedging frameworks. Foreign Exchange Risk Management for Banks Training Course provides a comprehensive understanding of currency risk exposure, market risk modeling, and derivative instruments, enabling professionals to proactively manage exchange rate volatility.

The training emphasizes cutting-edge financial risk management techniques, including Value at Risk (VaR), stress testing, scenario analysis, and AI-driven risk analytics. Participants will gain practical insights into FX trading dynamics, liquidity risk management, and regulatory frameworks such as Basel III and IFRS 9. Through real-world case studies and interactive learning, this course equips banking professionals with the skills needed to optimize treasury operations, improve risk-adjusted returns, and strengthen institutional resilience against currency market disruptions.

Programme Curriculum

Foreign Exchange Risk Management for Banks Training Course

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Course Duration

5 days

Course Objectives

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

1. Understand foreign exchange risk fundamentals and global currency markets
2. Identify transaction, translation, and economic FX risks
3. Apply advanced FX risk measurement techniques (VaR, CVaR)
4. Implement dynamic hedging strategies using derivatives
5. Analyze FX exposure in cross-border banking operations
6. Utilize AI and data analytics for predictive FX risk modeling
7. Conduct stress testing and scenario analysis for currency shocks
8. Evaluate FX liquidity risk and funding strategies
9. Ensure compliance with Basel III, IFRS 9, and regulatory standards
10. Optimize treasury and ALM strategies for FX risk mitigation
11. Assess counterparty and settlement risk in FX transactions
12. Develop risk dashboards and real-time monitoring systems
13. Enhance decision-making through strategic FX risk governance

Target Audience

1. Treasury Managers
2. Risk Management Professionals
3. Foreign Exchange Dealers and Traders
4. Finance and Accounting Officers
5. Compliance and Regulatory Officers
6. Investment and Portfolio Managers
7. Corporate Banking Professionals
8. Senior Banking Executives and Decision-Makers

Course Modules

Module 1: Introduction to Foreign Exchange Markets

- Structure of global FX markets
- Currency pairs and exchange rate mechanisms
- Spot, forward, and swap markets
- Role of central banks and monetary policy
- Case Study: Impact of currency devaluation on emerging markets

Module 2: Types of FX Risk Exposure

- Transaction risk and operational exposure
- Translation risk in financial reporting
- Economic risk and competitive positioning
- Hidden FX risks in banking portfolios
- Case Study: Multinational bank FX exposure analysis

Module 3: FX Risk Measurement Techniques

- Value at Risk (VaR) and Expected Shortfall
- Sensitivity analysis and duration
- Stress testing methodologies
- Scenario-based risk modeling
- Case Study: FX risk quantification during market volatility

Module 4: Hedging Strategies and Instruments

- Forward contracts and futures
- Options and structured derivatives
- Natural hedging techniques
- Dynamic hedging strategies
- Case Study: Hedging currency risk in international trade

Module 5: Treasury and ALM in FX Risk Management

- Asset-Liability Management (ALM) strategies
- Liquidity risk in FX markets
- Funding strategies across currencies
- Balance sheet optimization
- Case Study: Treasury response to currency crisis

Module 6: Regulatory Framework and Compliance

- Basel III guidelines on market risk
- IFRS 9 and hedge accounting
- Regulatory reporting requirements
- Internal controls and audit frameworks
- Case Study: Compliance failure and regulatory penalties

Module 7: Technology and Innovation in FX Risk Management

- AI and machine learning in FX forecasting
- Real-time risk monitoring systems
- Blockchain in cross-border payments
- FinTech solutions for FX risk
- Case Study: Digital transformation in treasury operations

Module 8: Strategic FX Risk Governance

- Risk governance frameworks
- Policy development and implementation

- Risk appetite and tolerance levels
- Decision-making under uncertainty
- Case Study: Strategic FX risk management in global banks

Training Methodology

- Interactive lectures and presentations.
- Group discussions and brainstorming sessions.
- Hands-on exercises using real-world datasets.
- Role-playing and scenario-based simulations.
- Analysis of case studies to bridge theory and practice.
- Peer-to-peer learning and networking.
- Expert-led Q&A sessions.
- Continuous feedback and personalized guidance.

Register as a group from 3 participants for a Discount

Send us an email: info@fineskilltrainingcenter.org or call *+254769199797*

Certification

Upon successful completion of this training, participants will be issued with a globally- recognized certificate.

Tailor-Made Course

We also offer tailor-made courses based on your needs.

Key Notes

a. The participant must be conversant with English.

b. Upon completion of training the participant will be issued with an Authorized Training Certificate

c. Course duration is flexible and the contents can be modified to fit any number of days.

d. The course fee includes facilitation training materials, 2 coffee breaks, buffet lunch and A Certificate upon successful completion of Training.

e. One-year post-training support Consultation and Coaching provided after the course.

f. Payment should be done at least a week before commence of the training, to Fineskill Training Center account, as indicated in the invoice so as to enable us prepare better for you.

Upcoming Scheduled Sessions

Start Date	End Date	Location	Price
23 Nov 2026	27 Nov 2026	Online	$1,000
23 Nov 2026	27 Nov 2026	Physical	$1,500

Start Date	End Date	Location	Price
23 Nov 2026	27 Nov 2026	Physical	$3,000
23 Nov 2026	27 Nov 2026	Physical	$3,000
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$4,500
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$6,000

Ready to enroll or request a customized program? Book online or contact us:

Register Online Now

Email: info@fineskilltrainingcenter.com | Website: www.fineskilltrainingcenter.com