QUEST TRAINING

Market Risk Management

Risk Management · Banking & Finance · 5 Days · Classroom

OVERVIEW

Market Risk Management is a comprehensive professional training course designed to equip banking and financial professionals with the knowledge, analytical capabilities, and practical skills required to effectively identify, measure, assess, monitor, and mitigate market risks across financial institutions. As global financial markets continue to experience volatility driven by economic uncertainty, geopolitical developments, monetary policy changes, technological innovation, and evolving regulatory expectations, effective Market Risk Management has become a strategic priority for maintaining financial stability, protecting capital, and supporting sustainable organizational performance.Đ
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This course provides participants with a structured understanding of Market Risk Management frameworks, governance principles, and internationally recognized best practices. Participants will explore the key sources of market risk arising from interest rate movements, foreign exchange fluctuations, equity price volatility, commodity price changes, and other market variables. The program emphasizes the importance of integrating market risk management into strategic planning, investment decision-making, treasury operations, and enterprise risk management to enhance organizational resilience and improve financial performance.Đ
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The program also examines quantitative and qualitative methodologies used to measure and monitor market risk, including Value at Risk (VaR), sensitivity analysis, stress testing, scenario analysis, duration analysis, and risk-adjusted performance measurement. Participants will learn how to establish effective market risk governance, define risk appetite, develop exposure limits, monitor portfolio performance, and strengthen internal controls while complying with regulatory requirements and industry standards.Đ
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Through practical case studies, real-world banking scenarios, and interactive workshops, participants will strengthen their ability to evaluate market risk exposures, interpret market indicators, develop risk mitigation strategies, and prepare executive-level market risk reports. By the end of the course, participants will be equipped to improve investment and treasury decision-making, enhance portfolio resilience, support regulatory compliance, and contribute to the long-term stability and success of banking and financial institutions.

OBJECTIVES

- Analyze Market Risk Management principles and evaluate their application within banking and financial institutions by the end of the course.
- Develop structured methodologies for identifying, measuring, assessing, monitoring, and mitigating market risks across financial activities.
- Evaluate the impact of interest rate, foreign exchange, equity, and commodity price movements on financial portfolios during practical exercises.

- Apply quantitative market risk measurement techniques, including Value at Risk (VaR), sensitivity analysis, stress testing, and scenario analysis.
- Design effective market risk mitigation strategies that support sound investment and treasury decisions.
- Improve portfolio monitoring through the implementation of Key Risk Indicators (KRIs), exposure limits, and performance measurement tools.
- Strengthen market risk governance by evaluating policies, reporting frameworks, and internal control practices.
- Implement comprehensive market risk reporting processes that support executive management and risk committee decision-making.
- Assess emerging market risks arising from economic uncertainty, geopolitical developments, financial market volatility, and technological innovation.
- Align Market Risk Management practices with regulatory requirements, enterprise risk management frameworks, and strategic organizational objectives before course completion.

WHO SHOULD ATTEND

This course is designed for Market Risk Managers, Treasury Managers, Investment Managers, Portfolio Managers, Asset and Liability Management (ALM) Managers, Trading Managers, Financial Risk Managers, Enterprise Risk Managers, Treasury Analysts, Market Analysts, Investment Analysts, Compliance Managers, Internal Audit Managers, Internal Control Professionals, and specialists responsible for market risk oversight within banks and financial institutions.Đ
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The program is equally valuable for Chief Risk Officers, Chief Investment Officers, Chief Financial Officers, Treasury Executives, Finance Managers, Strategy Managers, members of Asset and Liability Committees (ALCO), Risk Committee members, central bank professionals, asset management specialists, investment banking professionals, and senior executives responsible for financial risk governance, investment performance, treasury operations, and strategic decision-making.

LEARNING OUTCOMES

- By the end of this course, participants will be able to:
- Develop an effective Market Risk Management framework for banking and financial institutions.
- Identify and evaluate major sources of market risk affecting financial portfolios.
- Apply Value at Risk (VaR), sensitivity analysis, stress testing, and scenario analysis techniques to measure market risk.
- Assess the impact of interest rate, foreign exchange, equity, and commodity price fluctuations on organizational performance.
- Design practical market risk mitigation strategies that strengthen portfolio resilience.
- Establish market risk limits and Key Risk Indicators (KRIs) to support continuous monitoring.
- Prepare professional market risk reports and executive dashboards for senior management and risk committees.
- Evaluate the effectiveness of market risk governance, internal controls, and regulatory compliance processes.
- Assess emerging market risks associated with changing economic conditions, geopolitical events, and evolving financial markets.
- Develop an implementation roadmap to enhance Market Risk Management practices, strengthen investment decision-making, and improve organizational resilience.

COURSE OUTLINE

1. Course Outline:
2. Day 1: Foundations of Market Risk Management
3. Foundations of Market Risk Management
4. Principles and objectives of Market Risk Management
5. Sources and categories of market risk
6. Market risk governance and regulatory expectations
7. Integration of Market Risk Management with Enterprise Risk Management
8. Practical application: Identifying and evaluating market risk exposures within a financial institution
9. Day 2: Market Risk Measurement and Analysis
10. Market Risk Measurement and Analysis
11. Quantitative methodologies for measuring market risk
12. Value at Risk (VaR) models and applications
13. Sensitivity analysis and duration analysis
14. Stress testing and scenario analysis techniques
15. Practical application: Measuring market risk for investment and treasury portfolios
16. Day 3: Managing Financial Market Risks
17. Managing Financial Market Risks
18. Interest rate risk management
19. Foreign exchange risk management
20. Equity and commodity price risk management
21. Portfolio diversification and market risk mitigation strategies
22. Practical application: Developing market risk mitigation strategies for financial portfolios
23. Day 4: Market Risk Monitoring and Reporting
24. Market Risk Monitoring and Reporting
25. Key Risk Indicators (KRIs) and exposure monitoring
26. Market risk reporting for executive management and risk committees
27. Internal controls and governance for market risk oversight
28. Emerging risks in global financial markets
29. Practical application: Preparing comprehensive market risk reports and executive dashboards
30. Day 5: Building a High-Performance Market Risk Management Framework
31. Building a High-Performance Market Risk Management Framework
32. Integrating Market Risk Management with strategic planning and investment governance
33. Regulatory compliance and international best practices
34. Continuous improvement of market risk processes and organizational resilience
35. Performance measurement and market risk culture
36. Final workshop: Developing a comprehensive Market Risk Management implementation plan that includes governance enhancements, risk measurement methodologies, Value at Risk (VaR) applications, stress testing, scenario analysis, portfolio monitoring, Key Risk Indicators (KRIs), executive reporting, and continuous improvement initiatives to strengthen investment decisions, regulatory compliance, financial stability, and sustainable organizational performance.

Register or Request More Information

Course page: http://localhost:3000/courses/market-risk-management
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