Market Risk Reporting and Dashboards Training Course

Professional Development Training Course Outline

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

Course Introduction

Market Risk Reporting and advanced Risk Dashboards are now non-negotiable necessities for effective financial sector governance and strategic decision-making. In today's volatile, post-crisis financial landscape, firms face increasing scrutiny from global regulators like the Basel Committee, necessitating robust, transparent, and timely reporting of market exposures. This is compounded by the rapid adoption of complex financial instruments, high-frequency trading, and pervasive Digital Disruption. Market Risk Reporting and Dashboards Training Course bridges the gap between theoretical Market Risk Measurement such as Value-at-Risk (VaR) and Stress Testing and the practical, high-impact creation of dynamic, interactive Risk Visualizations and reports essential for executive management and regulatory compliance.

The modern Risk Management Framework demands more than static, backward-looking reports; it requires predictive, forward-looking Risk Analytics presented through state-of-the-art Business Intelligence (BI) tools. This course is specifically designed to equip participants with the in-demand technical and analytical skills to master the entire reporting lifecycle, from Data Aggregation and model validation to the development of custom, scenario-driven Interactive Dashboards. We will delve into critical contemporary themes, including the impact of AI/Machine Learning on model validation and the integration of Climate Risk (ESG) into traditional market risk metrics. By mastering these competencies, participants will transform from mere report generators into Strategic Risk Partners, capable of providing the actionable insights needed for capital efficiency and regulatory adherence in a rapidly evolving global market.

Programme Curriculum

Market Risk Reporting and Dashboards Training Course

Introduction

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Course Duration

5 days

Course Objectives

1. Master Value-at-Risk (VaR) and Expected Shortfall (ES) calculation methodologies and limitations.
2. Design and implement effective Regulatory Reporting structures, aligning with Basel III/IV and FRTB standards.
3. Develop dynamic, user-friendly Risk Dashboards using modern Business Intelligence (BI) Tools
4. Conduct comprehensive Stress Testing and Scenario Analysis for extreme market movements
5. Analyze and interpret Market Sensitivity Measures for diverse financial instruments.
6. Understand and manage Data Quality and Risk Data Aggregation principles for robust reporting.
7. Integrate Climate Risk (ESG) factors and metrics into traditional market risk exposure reports.
8. Implement Back-Testing and Model Validation procedures to ensure the accuracy of risk metrics.
9. Customize reports for various stakeholders, including the Board of Directors, regulators, and trading desks.
10. Explore the application of AI/Machine Learning techniques in market risk modeling and forecasting.
11. Design a robust Limit Management Framework and monitor limit utilization via automated dashboards.
12. Analyze and report on key risk types: Interest Rate Risk (IRRBB), FX Risk, Equity Risk, and Commodity Risk
13. Leverage Visual Analytics best practices to communicate complex risk insights clearly and concisely.

Target Audience

1. Market Risk Analysts and Associates
2. Financial Risk Managers (FRM Candidates/Holders)
3. Treasury and Asset-Liability Management (ALM) Professionals
4. Internal Auditors focusing on Risk Management and Model Validation
5. Regulatory Compliance and Reporting Officers
6. Quantitative Analysts and Modellers

7. Senior Management (Heads of Risk, CFOs)
8. Data Scientists and BI Developers

Course Modules

Module 1: Foundations of Market Risk Measurement

- Definition and categorization of key market risks.
- Deep dive into Value-at-Risk (VaR) methodologies.
- Introduction to Expected Shortfall (ES) as a post-crisis VaR successor.
- Understanding risk factors, correlation, and the concept of diversification effects.
- Case Study: The 2008 Global Financial Crisis.

Module 2: Advanced Risk Analytics and Stress Testing

- Calculating and reporting portfolio sensitivity measures
- Principles of Stress Testing and Scenario Analysis
- Developing and implementing reverse stress tests to identify breaking points.
- Introduction to the Internal Model Approach and its regulatory requirements.
- Case Study: The "London Whale" Trading Loss.

Module 3: Data Architecture and Quality for Reporting

- Risk Data Aggregation principles and BCBS 239 requirements.
- Designing an efficient data flow from trading systems to the risk engine and reporting layer.
- Data governance, lineage, and establishing a single source of truth for risk metrics.
- Data quality checks, reconciliation, and managing latency in real-time reporting.
- Case Study: BCBS 239 Non-Compliance Penalties.

Module 4: Regulatory Reporting and Compliance

- Detailed requirements for Fundamental Review of the Trading Book metrics and capital calculation.
- Reporting on Interest Rate Risk in the Banking Book.
- P&L Attribution testing and back-testing requirements for model performance.
- Capital adequacy reporting and linking risk figures to regulatory capital.
- Case Study: FRTB Implementation Challenges.

Module 5: Principles of Risk Dashboard Design

- Best practices in Visual Analytics and data storytelling for risk professionals.
- Choosing the right chart types to visualize risk metrics
- Structuring reports for different user groups
- Implementing drill-down capabilities and interactive filtering in BI Dashboards.
- Case Study: Transforming Static Reports.

Module 6: Risk Automation and Future Trends

- Introduction to Risk-as-a-Service and cloud-based risk solutions.
- Automating report generation and distribution workflows for timely delivery.
- Exploring AI/Machine Learning for anomaly detection and volatility forecasting.
- Integrating Environmental, Social, and Governance risks into the market risk framework.
- Case Study: AI in VaR Forecasting.

Module 7: Specialized Risk Reporting

- Reporting for FX Risk and currency hedging effectiveness.
- Detailed reports for fixed income portfolios.
- Liquidity and funding risk considerations in market risk reporting.
- Reporting on counterparty credit risk exposure.
- Case Study: The Archegos Collapse.

Module 8: Governance, Review, and Communication

- Establishing a robust Risk Governance framework for reporting and control.
- The role of the Chief Risk Officer and the Risk Committee in report oversight.
- Effective presentation techniques for communicating complex market risks to non-technical audiences.
- Designing a Model Risk Management framework for reporting models.
- Case Study: Board Risk Appetite Communication.

Training Methodology

This course employs a participatory and hands-on approach to ensure practical learning, including:

- 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
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

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