

FUNDAMENTALS OF MARKET RISK

FOR FINANCIAL PRACTITIONERS

JUNE 24th - 26th, 2026

Master the fundamentals of market risk and gain practical tools in VaR, stress testing, and risk mitigation to navigate today's volatile markets.

Are you a risk manager, analyst, trader, or finance executive at a bank or financial institution? Do you work with portfolios impacted by interest rates, inflation, or market volatility? Are you responsible for monitoring or mitigating market risk exposure? If so, this focused workshop is designed to give you the analytical tools and hands-on experience you need to confidently assess and manage market risks in today's dynamic and uncertain environment.

Are you interested in:

- **Strengthening Your Risk Management Framework:** Learn to define and cascade a clear risk appetite, implement robust risk identification and assessment processes, and understand how to interpret macroeconomic indicators (like GDP, inflation, and policy changes) to anticipate their impact on your institution's market risk exposures.
- **Mastering Key Market Risk Techniques:** Gain confidence in applying essential measurement tools such as Duration and Convexity for interest rate sensitivity, various Value-at-Risk (VaR) methodologies, portfolio VaR calculations, advanced VaR concepts, Gap Analysis and Earnings-at-Risk (EaR) for banking book exposures, and comprehensive Stress Testing.
- **Enhancing Data-Driven Decision-Making:** Understand how to utilize outputs from VaR models, stress tests, and macroeconomic assessments to inform strategic risk policies, set effective limits, and improve overall risk-adjusted performance.
- **Applying Practical Solutions for Risk Mitigation:** Explore actionable strategies for risk control, including portfolio diversification techniques and hedging market exposures through various derivative instruments like options.
- **Improving Regulatory Compliance and Reporting Frameworks:** Develop a strong understanding of building robust risk reporting mechanisms, communicating risk information effectively to stakeholders (including regulators), and aligning your market risk practices with industry best practices and regulatory expectations (e.g., related to capital adequacy and stress testing).
- **Accelerating Your Career in Risk Management:** Position yourself as a knowledgeable professional adept at identifying, measuring, controlling, and reporting on market risks, equipped to navigate financial volatility and contribute to your organization's stability.

- **Making an Immediate Impact:** Walk away with practical techniques in risk assessment, measurement, and mitigation that you can apply to enhance your institution's market risk posture.

About this Course – Fundamentals of Market Risk

This three half-day virtual workshop, meticulously designed to equip you with the analytical fundamentals and sophisticated techniques essential for assessing market risks in financial institutions.

This workshop is an invaluable resource for professionals seeking to enhance their understanding and management of market risk. Designed for those at the forefront of financial operations, this workshop provides critical insights and practical skills necessary for mastering market risk management in today's dynamic financial landscape.

Program Curriculum

Day 1: Foundations of Market Risk & Risk Management Framework

- Workshop Objectives Overview
- Risk Management Fundamentals
- Risk Appetite, Tolerance and Capacity
- Introduction to Market Risk in Banking and Investment/Trading books
- Market Risk in the Investment/Trading Book

Day 2: Measuring Market Risk in the Investment/Trading Book

- Volatility
- Value at Risk (VaR) - Fundamentals
- VaR Methodologies & Portfolio Application
- Advanced VaR Concepts
- Equity Risk Assessment

Day 3: Stress Testing, Banking Book Risks & Risk Mitigation Strategies

- Stress Testing
- Interest Rate Risk in the Banking Book
- Risk Mitigation Techniques
- Establishing and Monitoring Risk Limits
- Active Risk Management & Reporting

Day 4: Macroeconomic Drivers of Market Risk

- The Interplay of Macroeconomic Factors on Financial Markets: An Overview
- Key Macroeconomic Factors & Their Influence
- Analyzing Macroeconomic Impact on Specific Market Risks (Interest rate risks, Equity risks, Currency risks, Commodity risks)
- Summary and Wrap Up

Who should attend?

This workshop should be of particular interest to:

- **Risk Managers:** Master Basel III/FRTB compliance and build robust risk frameworks.
- **Financial Analysts:** Gain hands-on experience with VaR, stress testing, and gap analysis tools.
- **Portfolio Managers & Traders:** Optimize hedging strategies and quantify diversification benefits
- **Banking Executives:** Align risk appetite with business performance and regulatory demands
- **Compliance Officers & Regulatory Staff:** Decode market risk regulations and implement monitoring protocols.
- **Treasury Professionals:** Manage liquidity and interest rate risk in banking books.

Our Live Online Workshops – How it works.

The structure of our virtual learning programmes is designed to maintain the same levels of engagement and networking as our in-person workshops. The workshop will be facilitated by highly knowledgeable and experienced instructors who have successfully delivered their respective programmes both online and in-person over several years.

Registered participants will join the workshops via standard virtual conferencing software (Zoom), and the workshop material will be presented live by the facilitator.

Participants will be able to ask questions in real time, engage in practical group case studies, and benefit from a limited class size that supports an interactive, discussion-based training style, comparable to in-person workshops.

The one-and-a-half-day courses will be delivered over three half-day sessions to ensure a high level of engagement throughout, while also allowing participants the flexibility to manage other responsibilities during the workday.

About CariCRIS

CariCRIS is the Caribbean's premier regional credit rating agency. Our mission is to contribute to the development of a vibrant, integrated Caribbean capital market by setting the highest standards of credible independent analysis and opinion to enable informed financial decisions.

Our technical consultant, CRISIL Limited, is the world's fourth largest rating agency and a subsidiary of Standard & Poor's (S&P), the world's leading index provider, and the foremost source of independent credit ratings across the globe. CariCRIS has successfully delivered first-class training to over 1,000 credit and risk professionals across the Caribbean over the past 20 years.

Profile of the Facilitator

Mr. Dereck Rajack, B.Sc., FRM



Dereck Rajack, FRM, is a highly experienced risk management professional, having served for over 20 years in the financial services sector of the Caribbean.

He is an effective and proven leader with over 15 years in executive and senior leadership roles, leading teams of professionals with varying technical and cultural backgrounds across multiple territories. During this time, he held roles in overall enterprise risk management as well as specialised roles in credit risk and market risk management.

Mr. Rajack holds a B.Sc. in Mathematics (First Class Honours) from the University of the West Indies, the Financial Risk Manager (FRM) professional designation as well as the Sustainability and Climate Risk (SCR) certification, both from the Global Association of Risk Professionals.



Registration

Date:	June 24 - 26th 2026
Time:	9:00 a.m. – 12:30 p.m.
Format:	Live Online Training
Registration Deadline:	June 13 th , 2026
Cost:	1,000.00USD 5% discount for groups of 2 10% discount for groups of 3 and above

For further details email us at: training@caricris.com

This Workshop Is Brought to You By

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