

TRADING BOOKS - MARKET RISKS

"Mastering Market Risk Management and Trading Book Compliance"

Schedule

Date	Venue	Fees (Face-to-Face)
13 - 14 May 2026	Doha, Qatar	USD 1995 per delegate
26 - 27 Aug 2026	Doha, Qatar	USD 1995 per delegate

Introduction

This 2-day intensive course provides participants with a comprehensive understanding of market risks associated with trading books. It covers the latest frameworks, regulatory expectations, and risk management techniques used by financial institutions to monitor and control market exposure.

Through expert-led briefings and practical exercises, participants will gain the skills to evaluate trading book positions, measure market risks, and ensure compliance with evolving international standards.

Objectives

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

- Understand the regulatory frameworks governing trading books
- Identify key components and exposures in trading books
- Apply methods to measure and manage market risks
- Analyze risk-adjusted performance metrics
- Implement controls to ensure compliance and mitigate market risk

Why Attend

- Gain a solid foundation in trading book structures and market risks
- Understand the impact of market fluctuations on financial portfolios
- Learn practical tools for managing and reporting trading book risks
- Stay up to date with regulatory requirements like Basel standards
- Enhance your ability to contribute to your organization's risk management strategy

Target Audience

This program is designed for:

- Risk managers and market risk analysts
- Treasury and trading professionals
- Compliance and regulatory officers
- Financial controllers and auditors
- Portfolio managers and investment analysts involved in market risk oversight

Individual Benefits

Key competencies that will be developed include:

- In-depth understanding of trading book components and risks
- Enhanced analytical skills for measuring market exposure
- Ability to interpret and apply regulatory requirements
- Stronger decision-making in managing market risk
- Practical experience with risk reporting and monitoring tools

Organizational Benefits

Upon completing the training course, participants will demonstrate:

- Improved market risk management practices
- Stronger compliance with trading book regulations
- Enhanced capacity to protect the organization from market volatility
- Better alignment of trading activities with risk appetite
- Strengthened internal controls and reporting mechanisms

Instructional Methodology

The course follows a blended learning approach combining theory with practice:

- Strategy Briefings - Detailed explanation of trading book definitions, structures, and market risk concepts
- Case Studies - Real-life examples of market risk events and management responses
- Workshops - Hands-on exercises measuring trading book risk exposures
- Peer Exchange - Group discussions on practical challenges and regulatory updates
- Tools - Risk models, metrics (VaR, stress testing), and reporting templates

Course Outline

Training Hours: 7:30 AM – 3:30 PM **Daily Format:** 3–4 Learning Modules | Coffee breaks: 09:30 & 11:15 | Lunch Buffet: 01:00 – 02:00

Day 1: Understanding Trading Books and Market Risks

- Module 1: Introduction to Trading Books (07:30 – 09:30)
 - Definition, purpose, and scope of trading books
 - Key regulatory frameworks (Basel, IFRS 9)
 - Differentiating trading book vs. banking book
- Module 2: Market Risk Fundamentals (09:45 – 11:15)
 - Types of market risks: interest rate, FX, equity, commodity
 - Identifying market risk exposures in trading activities
 - Tools and metrics for measuring market risk
- Module 3: Risk Measurement Techniques (11:30 – 01:00)
 - Value at Risk (VaR), stress testing, and scenario analysis
 - Backtesting and model validation
 - Understanding risk-adjusted performance measures

Day 2: Managing and Controlling Trading Book Risks

- Module 1: Regulatory and Compliance Considerations (07:30 – 09:30)
 - Basel requirements for trading book capital charges
 - Regulatory reporting obligations and expectations
 - Governance and oversight frameworks
- Module 2: Market Risk Management Practices (09:45 – 11:15)
 - Designing controls and limits for market risk
 - Integrating risk data into decision-making processes
 - Monitoring and reporting trading book exposures
- Module 3: Case Studies and Group Exercises (11:30 – 01:00)
 - Real-world examples of trading book risk events
 - Lessons learned from market crises
 - Group exercise: Applying risk metrics to sample trading portfolios

Certification

Participants will receive a Certificate of Completion in Trading Book Market Risk Management, validating their expertise in identifying, measuring, and managing market risks within trading book operations.

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