

CHARTERED RISK ANALYST



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TRAINING CENTER



Introduction

Chartered Risk Analyst Training Course prepares risk professionals to identify, measure, and manage the risks an organisation carries. Participants work through risk governance and appetite, risk assessment and registers, market, credit and liquidity risk, operational and conduct risk, risk modelling and quantification, stress testing, and risk reporting as one connected discipline. The programme links the risk an organisation takes with the limits, models, and reports that keep it within appetite. As a result, learners gain a rigorous, exam-ready command of risk analysis. Furthermore, the course strengthens quantitative judgement, model discipline, and risk reporting quality.

Chartered Risk Analyst Course Objectives

- Explain risk management principles, frameworks, and governance.
- Apply ISO 31000 and COSO ERM to enterprise risk management.
- Conduct risk identification, assessment, and risk register maintenance.
- Apply market risk measurement: VaR, duration, and sensitivity analysis.
- Apply credit risk assessment, rating, and expected loss calculation.
- Apply liquidity risk measurement and funding risk indicators.
- Apply operational risk frameworks, loss data, and control assessment.
- Apply risk quantification and Monte Carlo simulation concepts.
- Apply stress testing, scenario analysis, and reverse stress testing.
- Apply risk appetite setting, KRIs, and risk reporting to the board.

Course Methodology

- Interactive sessions built on risk analysis and quantification cases.
- Workshops on risk registers, appetite statements, and model design.
- Group exercises on VaR, expected loss, stress testing, and KRI development.

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- Hands-on practice with risk registers, risk models, and stress scenarios.
- Simulation of a risk committee review and a stress test discussion.
- Facilitator coaching and structured exam preparation guidance.

Who Should Take This Course

- Risk analysts and enterprise risk professionals.
- Financial risk, market risk, and credit risk staff.
- Treasury and capital management professionals.
- Compliance and internal control professionals.
- Internal auditors covering risk frameworks.
- Consultants advising on risk management and quantification.

Chartered Risk Analyst Course Outlines

Day 1: Risk Management Foundations and Governance

- Risk concepts: threat, opportunity, and uncertainty.
- Risk management principles and the risk lifecycle.
- ISO 31000 and COSO ERM frameworks.
- Risk governance, roles, and the three lines model.
- Risk appetite, tolerance, and escalation thresholds.
- Risk culture and behavioural aspects of risk.
- Case discussion: a loss that governance failed to prevent.

Day 2: Risk Assessment and Risk Registers

- Risk identification techniques and taxonomies.



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- Risk assessment: likelihood, impact, and scoring.
- Risk and control matrices and control effectiveness.
- Building and maintaining the risk register.
- Risk owners, actions, and mitigation planning.
- Risk reporting and escalation practice.
- Workshop: building a risk register and appetite statement.

Day 3: Market and Credit Risk Measurement

- Market risk: interest rate, currency, and equity risk.
- Value at Risk (VaR) approaches and limitations.
- Duration, PV01, and sensitivity analysis.
- Credit risk: PD, LGD, EAD, and expected loss.
- Credit rating, scoring, and portfolio concentration.
- Counterparty credit risk and exposure measurement.
- Exercise: calculating VaR and expected loss.

Day 4: Liquidity, Operational, and Model Risk

- Liquidity risk: cash flow gaps and coverage ratios.
- Funding risk, maturity mismatch, and contingency funding.
- Operational risk frameworks and loss event data.
- Control self-assessment and key risk indicators.
- Conduct, compliance, and reputational risk.
- Model risk, validation, and independent review.
- Simulation: running a stress test and interpreting results.





Day 5: Quantification, Stress Testing, and Reporting

- Risk quantification techniques and Monte Carlo simulation.
- Scenario analysis and reverse stress testing.
- Capital adequacy, risk-adjusted return, and economic capital.
- Risk appetite monitoring and KRI dashboards.
- Reporting risk to the board and risk committee.
- Emerging risks and horizon scanning.
- Capstone: presenting a risk analysis and appetite report.

Conclusion

By successfully completing Chartered Risk Analyst, participants will gain a practical command of risk governance, assessment and registers, market, credit, liquidity and operational risk measurement, risk quantification, stress testing, and risk reporting. They will acquire skills in risk modelling, expected loss calculation, stress scenario design, and board reporting that support sound risk decisions. Gentex Training Center designs the programme to help professionals analyse and manage risk with confidence.

FAQs

Q1 What is the "Chartered Risk Analyst" course about?

It prepares risk professionals to identify, measure, and manage the risks an organisation carries. The course spans risk management foundations and governance, risk assessment and risk registers, market and credit risk measurement, liquidity, operational and model risk, and quantification, stress testing and reporting.



Q2 What are the key benefits of the "Chartered Risk Analyst" course?

You gain a rigorous, exam-ready command of risk analysis that links the risk an organisation takes with the limits, models, and reports that keep it within appetite. The course improves risk assessment and register discipline, strengthens VaR, expected loss and stress testing technique, sharpens operational and model risk practice, and gives you reporting that supports board decisions.

Q3 What skills will I gain from the "Chartered Risk Analyst" course?

You will develop four core skills: risk assessment with register building and appetite setting, market and credit risk measurement including VaR and expected loss, liquidity, operational and model risk analysis, and risk quantification with stress testing and board reporting.



Q4 What tools, methods, or standards are covered in the "Chartered Risk Analyst" course?

The course covers risk concepts of threat, opportunity and uncertainty, the risk management lifecycle, ISO 31000 and the COSO ERM framework, risk governance and roles and the three lines model, risk appetite, tolerance and escalation thresholds, risk culture, risk identification techniques and taxonomies, likelihood, impact and risk scoring, risk and control matrices and control effectiveness, risk registers and risk owners and mitigation planning, market risk across interest rate, currency and equity risk, Value at Risk (VaR) approaches and limitations, duration and PV01 and sensitivity analysis, credit risk measures of PD, LGD, EAD and expected loss, credit rating and scoring and portfolio concentration, counterparty credit risk and exposure measurement, liquidity risk cash flow gaps and coverage ratios, funding risk and maturity mismatch and contingency funding, operational risk frameworks and loss event data, control self-assessment and key risk indicators, conduct, compliance and reputational risk, model risk and validation and independent review, risk quantification and Monte Carlo simulation, scenario analysis and reverse stress testing, capital adequacy and risk-adjusted return and economic capital, risk appetite monitoring and KRI dashboards, board and risk committee reporting, and emerging risks and horizon scanning.

Q5 How is the "Chartered Risk Analyst" course applied in real-world practice?

Participants apply it to real work such as building a risk register with owners and actions, calculating VaR and expected loss for a portfolio, measuring liquidity gaps and coverage ratios, running a stress test and interpreting the results, reviewing a model's validation, and presenting a risk appetite report to a risk committee. The same methods support KRI monitoring and horizon scanning.