



RISK MANAGEMENT: CREDIT RISK

ONLINE TRAINING

Date: 29 March – 1 April 2022

INTRODUCTION AND OBJECTIVE

Credit risk is the oldest form of financial risk. Although credit risk has existed since antiquity, we still have not perfected the way in which we manage it, as witnessed by the high-profile losses that are often reported in the press. This course provides participants with a good understanding of credit risk and the methods for managing it effectively.

The main objective of this course is to:

- ✚ Understand the fundamental concepts of credit risk
- ✚ Learn about how credit risk can materialize and the methods for measuring and managing it effectively
- ✚ Evaluate and understand internal and external credit ratings
- ✚ Describe different credit risk models according to the recommendations of the Basel Committee.

METHODOLOGY

The methodology is based on a combination of theory and practical exercises.

TARGET GROUP

This training course has been designed for a broad audience, i.e., for anyone wishing to acquire fundamental knowledge in Risk Management. This course is NOT a webinar but an interactive programme. Participants are encouraged to be engaged in the sessions and to this end to have their webcam on and a well-functioning microphone.

LANGUAGE

A good command of English is required.

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TRAINER

Mr **Eduardo Grell** has occupied executive positions dealing with different aspects of risk management in financial institutions for over 30 years. He set the risk management function several times right from scratch during most of his career in Luxembourg, the UK and Brazil, having kept up with the evolution of the concepts and techniques, as well as the changes in the regulatory environment. He is an engineer and economist, with post-graduation in finance and management.

DURATION & DATE

4 sessions of 4 hours on the following days:

From March 29 to April 1st 2022 from 9am to 1pm








PLATFORM & TECHNICAL REQUIREMENTS

WebEx

To join the course participants are requested to have:

-  a stable internet connexion
-  a device (preferably a PC) with well-functioning microphone and webcam).

CONTENT

-  Credit Risk
-  Introduction and definitions
-  Lending activities
 - Retail loans
 - Wholesale loans
 - Credit analysis
 - Internal credit rating systems
 - External credit ratings
-  Debt instruments
 - Main features of debt instruments
-  Key concepts of credit risk measurement
 - Key variables
 - Default and transition matrices
 - Expected Loss (EL) and Unexpected Loss (UL)
 - Credit portfolio models
-  Regulatory Requirements for Banks
 - The Standardised approach
 - The internal Ratings Based (IRB) approach
 - Counterparty credit risk, credit valuation adjustment risk and banks' exposures to central counterparties
-  Future trends

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REGISTRATION

Send your filled registration forms via email at KBA, or contact us at:
kbatrainingcenter@bankassoc-kos.com or **038 246 171**