

RISK MANAGEMENT: CREDIT RISK FOR BANKS

Date: from 17 to 19 April 2024
Venue: Kosovo Banking Association

INTRODUCTION

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.

OBJECTIVE

- ✚ Understand the fundamental concepts of credit risk
- ✚ Evaluate and understand internal and external credit ratings
- ✚ Understand value at risk (VaR) and its use in measuring credit risk
- ✚ Explain the counterparty risk for derivatives, particularly over-the-counter derivatives
- ✚ Describe different credit risk models according to the recommendations of the Basel Committee

PROGRAM

- ✚ Credit Risk
 - ✚ Introduction and definitions
 - Typology
 - Counterparty Risk
 - Default Risk
 - Spread Risk
 - Settlement Risk
 - ✚ Lending activities
 - Retail loans
 - Wholesale loans
 - Credit analysis
 - Internal credit rating systems
 - External credit ratings
- ✚ Derivatives
 - Credit default swaps
 - Counterparty credit risk
- ✚ Key concepts of credit risk measurement
 - Key variables
 - Probability of default
 - Exposure at default
 - Loss given default
 - Default and transition matrices
 - Expected Loss (EL) and Unexpected Loss (UL)
 - Credit VaR
 - Credit portfolio models
- ✚ Future trends

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TARGET AUDIENCE

This training course has been designed for a broad audience, i.e. for anyone wishing to acquire fundamental knowledge in Risk Management.

LANGUAGE

A good command of English is required.

EXPERT

Mr. **Eduardo Grell** has been a professional of the financial system with more than 25 years' experience in credit, operational, market, liquidity and ESG risks in Luxembourg, UK and Brazil.

Eduardo is responsible for risk management issues vis-à-vis the regulator/supervisor as Chief Risk Officer and Head of Risk both in Luxembourg and Brazil.

He holds a master's in management, an executive MBA in Finance and is an Economist and a mechanical engineer.

Eduardo is a consultant and trainer in the areas of Risk Management and Governance in financial and payment institutions, and FinTech's.

PLACE DURATION DATES

3 days - 17 to 19 April 2024

Training Room of Kosovo Banking Association, Prishtina, Kosovo

DAILY SCHEDULE

09:00 – 10:30	Training
10:30 – 10:45	Coffee break
10:45 – 12:00	Training
12:00 – 13:00	Lunch break
13:00 – 14:30	Training
14:30 – 14:45	Coffee break
14:45 – 16:30	Training
16:30	End of day ☺

REGISTRATION

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