

Online Training Market Risk

COURSE DESCRIPTION

The course aims to provide participants with clear understating of market risk including FX risk and interest risk.

COURSE CONTENT

The Market Risk Dimension of the COVID-19 Crisis

- Focus on Interest Rate Risk and Foreign Exchange Rate Risk in the Banking Book

Interest Rate Risk in the Banking Book

- the slow, painful death in banking.
- Interactions between market yields, pricing power, funding costs and MSME defaults and forex risk.

Forex Risk in the Banking Book

- don't forget about convertibility and transfer risk.
- Structural Forex Positions as Capital Adequacy Protection
- Currency-Induced Credit Risk Effects in the MSME market.
- Exposure Score and Mitigations.

Spill-over Effects from Equity and Commodity Market Volatility to the MSME Banking Book

METHODOLOGY

The training will be a trainee centric teaching and active (participatory) learning, and based on the international best practices in Risk management as well as Basel Committee on Banking Supervision's guidelines in market risk.

DELIVERY PLATFORM:

Online via Zoom

DATE AND TIME

21st December 2020, 9-11am (Central African Time)

TARGET GROUP

- Junior, mid-level and senior employees working in Risk, Credit and Strategic management departments.

PREREQUISITE

- Participants should have intermediate financial knowledge and basic risk management knowledge.