

Online Training

Credit Risk Management- Portfolio Analysis

COURSE DESCRIPTION

The course aims to provide participants with clear understating about the portfolio analysis in credit risk management and introducing some analytical tools in portfolio credit analysis

COURSE CONTENTS

Portfolio analysis in Credit Risk

- Portfolio risk analysis
- Arrears analysis
- Credit risk - Transaction Risk analysis
- Credit risk - Vintage analysis

Case Study: Transition matrix in Credit Risk

Case Study: Vintage analysis in Credit Risk

METHODOLOGY

The training will be a combination of trainee centric teaching and active (participatory) learning where risk management under Basel Committee on Banking Supervision and its implications are taught using actual case-studies and exercises.

DELIVERY PLATFORM:

Online via Zoom

DATE AND TIME

19th January 2021, 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.
- Participants are encouraged to bring their laptops with Excel