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.