

Online Training Credit Risk Management

COURSE DESCRIPTION

The course aims to provide participants with clear understating of Credit Risk management in banking. The training goes to the heart of the matter of risk in financial institutions. The learning objectives are ambitious: We want to teach you what we know about identifying, measuring, reporting, mitigating and managing credit risk with a special focus on SME lending.

COURSE CONTENTS

Credit Risk: Definition & Basics

- Credit Risk: Definition
- The Nature of Default
- Credit Risk Basics: Portfolio Stress Testing
- Credit Risk: Types
- Effective Diversification

Measurement of Credit Risk

- Credit Risk Basics: the $EL=PD*LGD*EAD$ way of thinking
- Expected Loss

Credit Risk: Forward looking Portfolio analysis tools

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

METHODOLOGY

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

DELIVERY PLATFORM:

Online via Zoom

DATE AND TIME

15th 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.