

RISK MANAGEMENT IN BANKING (virtual classroom)

ORGANISATION SHEET

Objectives	<p>The main objective of this course is to provide participants with a good understanding of risk management in banking. Specifically, the course helps participants understand:</p> <ul style="list-style-type: none"> ▪ Risk management in banking ▪ Tools for measuring and managing risk ▪ Market risk and the different types of risk that belong to it ▪ Credit risk and how to manage it ▪ Operational risk across different departments of a bank ▪ Liquidity risk and how it impacts banks ▪ Future trends in risk management for banks
Methodology	<p>The methodology of this online course is based on a combination of theory and practical exercises.</p>
Target group	<p>Professionals from banks, financial institutions or supervisory authorities with at least 3 years of experience working in a banking environment. The course will particularly interest auditors, compliance officers and managers from different banking areas.</p>
Language	<p>The course will be delivered in Portuguese but the course material will be in English. Participants are therefore required to have a good command of English.</p>
Participants	<p>Up to 15 participants maximum</p>
Expert	<p>Eduardo Grell has occupied executive positions dealing with different aspects of risk management in financial institutions for over 30 years. He set the risk management function several times right from scratch during most of his career in Luxembourg, the UK and Brazil, having kept up with the evolution of the concepts and techniques, as well as the changes in the regulatory environment. He is an engineer and economist, with post-graduation in finance and management.</p>
Length, Location & Date	<p>Virtual Classroom via Webex 6 sessions of 3.5 hours each (breaks included) 13/4, 14/4, 15/4, 16/4 + 22/4 & 23/4 From 9 to 12.30</p>
Technical requirements	<p>Participants are required to have the appropriate equipment and infrastructure: i.e., Internet access, PC or tablet, Webcam (that should be kept on when possible) and a perfectly working microphone.</p>



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CONTENT

INTRODUCTION

- Risk and risk management
- Types of financial risk
- The Basel Committee on Banking Supervision
- Measuring and managing risk
 - The risk management cycle
 - Value at Risk (VaR)
 - Stress testing and back testing
 - Hedging

MARKET RISK

- Market risk in banking
- Components of market risk:
 - Interest rate risk
 - Equity risk
 - Currency risk
 - Commodities risk
- Managing market risk

CREDIT RISK

- Components of credit risk:
 - Lending
 - Investing
 - Counterparty/settlement risk
- Retail vs. corporate clients
- Default risk
- Downgrade risk and the rating agencies
- Hedging against credit risk

OPERATIONAL RISK

- Causes of operational risk:
 - Internal processes
 - People
 - Systems
 - External events
- Managing operational risk

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- Hedging against operational risk

LIQUIDITY RISK

- Characteristics of liquidity risk
- Types of liquidity risk
 - Assets
 - Funding
- Managing liquidity risk

FUTURE TRENDS IN RISK MANAGEMENT

By delivery date, any training documentation shall be subject to regular reviews and updates amending the table of contents as described herein.ⁱ

ⁱOne of the core values of the House of Training is pragmatism, the training it provides is therefore: practical, current, modular and targeted.

Bank and finance professionals from all disciplines are facing one international challenge in particular, which is to work together to improve the quality of services while reducing costs, within a framework that is increasingly subject to strict regulations and the use of technology.

In order to face the challenge of delivering fully-adapted training programmes, the House of Training uses a quality management method that it calls "Quality Circles", that bring together professionals and practitioners from the financial sector with shared goals, philosophy and passion for learning. Our quality circles have an intimate knowledge of the real needs in the industry and collaborate actively with the House of Training to integrate this understanding into our programmes.

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