

Counterparty Credit Risk Management Masterclass

Effectively Implement Credit Risk Processes

21st - 22nd February 2022

Instructor Led Online Course

Major Benefits of Attending

By end of this course, delegates will be able to: -

- **UNDERSTAND** fully what credit risk means in practice both in regulatory as well as practical terms
- **IDENTIFY** the key elements of credit risk and how they impact different lending scenarios and requirements
- **ACQUIRE** the key risks and how these can be managed or mitigated
- **MEASURE** quantify and evaluate the correlation of credit risk exposures within a portfolio
- **GAIN** various regulatory measures of credit risk
- **APPRECIATE** the value at a high level of modelling and sensitisation techniques for the main drivers of credit risk
- **BE ABLE** to effectively implement credit risk processes, including credit portfolio management
- **UNDERSTAND** why things go wrong and how to spot the signs
- **RECOGNIZE** modelling and estimation of counterparty credit exposures
- **IDENTIFY** issues in collateral usage and risks
- **UNDERSTAND** the rationale and concerns over bilateral credit value adjustments

Course Methodology

This 2-day Instructor Led Online Course will be conducted via ZOOM - Webinar / Video Conferencing. Delegates are required to have a working Webcam and Headset with Microphone. For a smooth conferencing, delegates should have an Internet Speed of at least 8Mbps Download and 1.5Mbps Upload Speed.

Why you Should Attend?

The two day workshop is designed to fully cover bank counterparty credit risk, primarily in the bank trading books. The course will cover both the foundations of counterparty credit risk exposure measurement, capital requirements and calculation methods and credit risk pricing to enable the course to focus on recent and ongoing market developments and requirements, including

- Recognition of close-out netting under bankruptcy law in UAE
- ✓ Replacement of the Basel current exposure method (CEM) with the more complex Basel 'SA-CCR' method
- G-20 central clearing and margining of non-cleared OTC derivatives
- ✓ transactions and their direct or indirect impacts on banks
- Accounting and market practice valuation adjustments requirement
- ✓ and their calculation (XVA), including credit valuation adjustment (CVA) as the impacts of regulatory clearing. Collateralisation increase in financial markets for banks
- Expanded use of profit rate swaps and other derivatives by Islamic
- ✓ banks and the Sharia compliant documentation and credit exposure mitigation methods developed accordingly

The course is oriented towards financial institutions and market conditions in the GCC. The trainer has experience working with banks in markets such as the UAE, KSA, Kuwait and Qatar as well as in Asia and the EU.

Who Should Attend?

This course is designed for:

- ✓ Chief Credit Officers
- ✓ Senior Business Heads
- ✓ Senior Risk Managers/Analysts
- ✓ Senior Credit Heads
- ✓ Senior Product Managers
- ✓ Senior Audit Managers
- ✓ Fund Managers
- ✓ Relationship Managers
- ✓ Risk Managers
- ✓ Credit Analysts
- ✓ Banking Officers
- ✓ Corporate Treasurers
- ✓ Financial Advisors
- ✓ Fixed Income Professionals
- ✓ Investment Analysts
- ✓ Product Specialists
- ✓ Quantitative Analysts
- ✓ Regulators and Central Bankers
- ✓ Economists
- ✓ Investors
- ✓ Traders
- ✓ Sales Executives

Organized by:



For more details, contact hello@fdb.sg