

CREDIT RISK MANAGEMENT

Context & Goals

- Presentation of latest techniques to estimate credit risks in European banks
- Real-Life case studies
- Using practical tools (in XLS, Bloomberg, etc.)
- This training was performed in-house for several of our clients

Benefits

- Practical examples and market best practices
- Benchmarks and peers comparisons
- Practical exercises on real data
- Possible discussion /exchange about difficulties with other companies

Deliverables

- Set of slides with the methodology
- Case studies and exercises
- Basic XLS based toolkit for Credit Risk Management

Agenda

- Overview: Definition, key concepts and regulations
- PD & Credit Ratings
- LGD
- EAD
- Basic Credit Portfolio P&L concepts
- Credit Portfolio Management & Credit Risk mitigation techniques
- Credit derivatives – CDS & Structured products