



ADVANCED CORPORATE CREDIT RISK ANALYSIS

Date & Venue: 18th November-2017 Movenpick Hotel Karachi

25th November-2017 Falettis Hotel Lahore

Timings: 9:00 am to 5:30 pm, Workshop Investment: PKR 29,000/- Exclusive of GST

Course Overview:

Credit risk management is one of the building blocks of the balance sheet management. Given the concentration of risk in the form of credit risk, it becomes important to not only understand the basic risk assessment of the credit proposals but also to understand the linkages of the credit with different variables of the financial statements. Further, it is also important to quantitatively understand behavior of the credit variables as non linear behavior of the credit parameters may create serious considerations for the business and risk professionals. The purpose of the workshop is to expose the participants to some of the advanced credit analysis concepts and techniques which may be helpful for better decision making.

Course Content:

1. Credit and Capital
2. Fundamentals of corporate credit risk analysis
3. Credit Risk identification
 - a. Qualitative Methods
 - i. Obligor specific
 - ii. Industry specific
 - b. Quantitative Credit Risk Analysis
 - i. Financial Statement Analysis
 - ii. Internal rating systems
 - iii. Transition Matrices
 - iv. Default prediction models
4. Introduction to Credit Risk Modeling
 - a. Structural Credit Risk Models
 - b. Reduced Form Credit Risk Models
5. Basel-II and Internal Ratings
6. Introduction to Structured Products
 - a. Securitization

Learning Outcomes

The workshop is expected to provide an insight into the detailed working of the credit risk analysis techniques and identifying the linkages of the credit with different aspects of the financial statements.

The purpose of the workshop is to expose the participants to some of the advanced credit analysis concepts and techniques which may be helpful for better decision making.

Who Should Attend?

The workshop will gradually delve into detailed understanding of the credit risk analysis scheme. It is, therefore, well suited to the front and back end analysts working in the area of business and Risk Management, Compliance, Credit Risk Analysis, Audit professionals, Risk review professionals, Compliance personnel and anyone who wants to gain insight into the working of the credit risk analysis approaches.



Course Facilitator

Shakeel Paracha, FRM

Senior Joint Director
State Bank of Pakistan

Mr. Shakeel M. Paracha is a Finance and Risk Management professional with more than sixteen years of extensive experience in dealing with financial institutions with expertise in quantitative Risk Management Techniques. He has command over various dimensions of the banking operations including credit and market risks analysis, Foreign Exchange Risk Management, Treasury Operations, Basel Capital accord/ICAAP and financial derivatives. He is a Fulbright Scholar, Finance graduate from USA, certified Financial Risk Manager (FRM), Diploma Institute of Bankers Pakistan as well as attended a number of domestic and foreign training courses and forums on the subjects of Financial Risk Management.

He is, currently, involved in managing department of Foreign Exchange Operations.

Training Programs from December 2017 to May-2018

- Basel Capital Accord and Operational Risk Management
- Credit Analysis: Financial Statement Analysis Approach
- Foreign Exchange Regulatory Compliance
- Basel Capital Accord: Implementation in Risk Management and Capital Allocation
- Understanding Pillar-II risks of the Basel Capital Accord
- Operational Risk in Compliance with Basel II
- Financial Derivatives Business Regulations (FDBR): Derivatives as Risk Management Tool

For Registration & More details please email / call

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Quickbiz Cancellation Policy:
Substitutions are welcome. cancellation must be confirmed by email. For Cancellation made in the 05 working days to the workshop, no refunds will be given.