

RISK SUPERVISION AND MANAGEMENT

The School of Science presents these unique courses for professionals and employees in the financial/computing industry, in search of new expertise to enhance their skills in financial risk management.

COURSE OBJECTIVES

The course provides participants with a comprehensive overview of Risk management framework, Basel Accords from Basel I-III and liquidity regulations for banks. The course will further present an overview of integrated Risk-Based Supervision Management. This is an interactive course, where real-life examples, case studies and exercises are used to illustrate key learning points and to enable participants to apply the concepts delivered throughout the course, including scenario relating to the COVID-19 pandemic.

LEARNING OUTCOMES:

On completion of this short course, participants should be able to:

1. Understand the concept of risk, the risk management process, risk measurement and management
2. Differentiate between expected and unexpected losses, risk and reward as well as different risk classes.
3. Understand strategies used in hedging risk exposures and risk management instruments
4. Create risk registers to assess the viability of projects and use reporting tools to create an insightful risk report for businesses.
5. Competent in using Risk Rating Matrix to analyse the scope and severity of potential risks by looking at both qualitative and quantitative factors.
6. Understand different tools necessary to promote a strong risk culture in an organisation and communicate the importance of regulations to achieve compliance, as well as sustainable and ethical business practices.
7. Understand the importance of stress testing and risk integration and develop competences in using different stress testing models.
8. Appreciate Basel regulatory capital requirements for banks
9. Understand the effective ways to manage risks related to Money Laundering and Financing of Terrorism

Short Course Content & Unit Descriptions

Facilitators:

Dr. S Nuugulu

Corporate Risk Management Overview: Hedging risk exposures. Hedging decisions. Hedging OpRisk and financial risk. Risk management instruments.

Corporate governance and risk management: Best practices. Risk governance. Risk appetite and business strategy. Interdependence of functional units.

Basics of RBS: RBS definition. Importance of RBS in banking supervision. RBS process and main types of inherent risk: market risk, credit risk, liquidity, OpRisk, legal risk, regulatory risk, business risk, systematic and reputational risk.

Enterprise Risk Management(ERM): What is ERM? ERM benefits and costs. The CRO. ERM framework components. Creating value with ERM(macro and micro levels)

Stress Testing Banks: Stress testing. Supervisory capital assessment program(SCAP). Challenges in designing stress tests. Challenges in model losses and revenues. Challenges in modeling the balance sheet. Stress test comparisons

Basel I, II, II.5 and III: Basel I: Tier 1 and Tier 2 capital. Market risk, Credit risk and OpRisk capital requirements. Basel II Pillars of sound Bank Management: Pillar 1: Minimum capital requirements. Pillar 2: supervisory review. Pillar 3: Market discipline. Basel II.5 and Basel III: stressed VaR. Basel III Capital requirements: Tier 1 and Tier 2 capital. Capital conservation buffer. Liquidity risk management.

Effective Management of Risks Related to Money Laundering and Financing of Terrorism: Best practices: Risk assessment, risk management, risk mitigation, risk monitoring, customer acceptance, customer verification, customer identification, ML/FT risk management for cross-border banks, roles of supervisors, reliance on a third party. Outsourcing/ Agency. Correspondent banking-a risk based approach.

Application Deadline: February or July | Mode of Delivery: Online
Online Application: www.unam.edu.na/shortcourses