

Risk management in financial institutions

(FO-RSMAN)

23–25 July 2013

Course Director: Ziets Botha

Objective

The aim of this course is to introduce the learner to the various types of risk to which financial intermediaries are exposed and to study some of the methods of measuring and dealing with these risks.

Content

The following will be discussed in more detail:

- Overview of financial statement analysis
- Interest rate risk
- Market risk
- Credit risk
- Off-balance-sheet risks
- Foreign exchange risk
- Sovereign risk
- Insolvency risk
- Liquidity risk
- Operational risk
- Other risks
- Risk management in the South African Reserve Bank

Target group

This modular course is intended for

- central bank employees who are regarded as having the potential to reach senior management levels and who wish to extend their knowledge of risk management;
- employees who work in the financial markets or treasury environment; and/or
- candidates who have enrolled for the Programme in Advanced International and Central Banking, a qualification offered by the University of South Africa (Unisa) in collaboration with the SARB College.

Format

This is an intensive course in which participants are expected to engage actively in practical exercises and/or case studies.

