

## Advanced Credit Risk Management Program



### Objective of the Program

The objective is to expose senior officers from banks and financial institutions to the attributes of credit risk management by covering topics like project and corporate credit risk, financial distress and credit risk models, SME credit risk, retail credit and score card model, expected credit loss and impairment recognition under Ind AS, and credit risk stress testing.

**Date:** February 4-5, 2019

**Venue :** Rendezvous, Taj Mahal Palace, Apollo Bunder, Mumbai

**Type :** Non-Residential

**Program Fee :** 50,000 INR + GST @ 18% per person

### Participants' Profile

Officers at the level of DGM (or equivalent) and above from banks and financial institutions.

### Broad coverage in the program

- Corporate bankruptcy prediction
- Distressed debt and credit risk
- Altman's Z score models
- SME credit risk
- Retail credit risk and score card model
- Project and corporate credit – issues and challenges in financing
- Ind AS – Expected credit loss (ECL) and impairment recognition
- Stress testing for credit risk – implications for Pillar 2 capital

### Program Highlight

The lead speaker for this program would be Dr. Edward Altman, Professor of Finance, at the Stern School of Business, New York University. He is an expert on corporate bankruptcy, high yield bonds, distressed debt and credit risk analysis. He is the creator of the world famous Altman-Z-Score model for bankruptcy prediction of companies globally. Dr. Altman's primary areas of research include bankruptcy analysis and prediction, credit and lending policies, risk management and regulation in banking, corporate finance and capital markets.

### Nominations now open

**For filing online nominations, please click on the link below**

<http://cafral.org.in/Upcoming-Programs.aspx>

### Last date for filing nomination

**January 28, 2019**

### Program Conditions

- Program fee is payable before the program.
- Nomination may be cancelled up to five days before the program.
- The organisation may depute another suitable officer for the program if the nominated officer cannot attend the program.

### For more program details, contact:

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