cademy

Course Factsheet for CNC13010

Course Content:

This course is an introduction to measuring credit name concentrations. It covers the following topics:

- The conceptual issue of credit name concentration, what it is and how it can be measured
- The regulatory context and how the issue is covered by requirements and regulatory guidance
- The measurement of credit name concentrations using basic indicators and indexes
- The use of more advanced (risk based) indicators

Who Is This Course For:

The course is for:

- Banking staff across business, risk and finance
- Credit portfolio managers
- Banking regulators

How Does The Course Help:

Mastering the course content will improve performance and skills in the following activities:

- Designing a limit frameworks and limit setting for counterparty credit exposures
- Credit portfolio management
- Capital adequacy and the ICAAP process
- Compliance with regulatory requirements
- Capital allocation

What Will You Get From The Course:

- You will be able to confidently discuss the topic of credit name concentration measurement in different contexts
- You will be able to contribute to the specific use cases mentioned above
- Upon completion you will be awarded an OpenRisk badge indicating competency in this topic

Some Related Topics *Not* in Scope of this Course:

- This course *does not* discuss the aggregation of exposures to a single risk parent
- This course also *does not* cover the *management* techniques of credit name concentrations (Separate course)

Course Prerequisites and Difficulty Level:

This course is part of the Credit Concentration Risk family. It is advisable to first take the "CrashCourse Academy Demo" for a quick overview of Academy Courses

The following table places the course in the OpenRisk skills diagram:

Course Level & Type

	Introductory Level	Core Level	Advanced Level
Non-technical		CNC13010	
Technical			

- This is a *Core Level* course in **Risk Management**, which means that good grounding at Introductory level is a prerequisite for making the most out of this course.
- The domain of the course is primarily **Credit** Risk Management, which means that good grounding at Introductory level is a prerequisite for

making the most out of this course.

- This is a *Non-Technical* course which means mathematical or technology elements are simplified and are not needed for mastering the material.

Course Material:

The course material comprises of the following:

- Selected readings on key topics (from the Risk Manual and key online Regulatory References)
- Five interactive lessons (scheduled as one lesson per day)
- Daily "end-of-day" quizzes based on the daily material
- Interactive calculators providing hands on experience
- Final quiz based on the entire material

Course Assessment:

The complete the course you need to:

- Complete the quizzes embedded in the daily lessons
- Achieve as score of at least 50% in each of the end-of-day quizzes.

Time Requirements and Important Dates

- The course lasts for a week (5 days). It requires a commitment of minimally two hours per day (not necessarily in one go)
- Course starting date: **Oct 7th 2014**
- Course completion date: **Oct 13th 2014**

Where To Get Help:

If you get stuck on any issue with the course or the Academy:

- If the issue is related to the course topics / material, check in the first instance the Course Forum
- If the issue is related the operation of the OpenRisk Academy check first the Academy FAQ. If the issue persists contact info@openrisk.eu

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Where To Go After This Course:

Upon completing this course there are a number of suggested future directions.

- If you have technical background you may consider the course on Credit Portfolio Modelling (Forthcoming).
- If you are interested in other topics relevant for ICAAP you may consider the course on Sector Concentrations.
- If you are interested in general elements of credit portfolio management you may consider the course on Credit Portfolio Management (Forthcoming).

Last modified: Monday, 29 September 2014, 9:27 AM

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