



FINANCE AND TREASURY TRAINING

Bank Risk Management

5 day course

Classroom, online or in-house

Course overview

A bank fails through its balance sheet, and almost always through a risk somebody had measured and nobody had acted on. This course covers the risk disciplines a bank runs on and how they connect. Delegates work through credit, market, liquidity, interest rate and operational risk, the measurement approach used for each, and the governance that turns a measurement into a decision. Capital adequacy and the regulatory framework are covered alongside stress testing and the risk appetite statement that is supposed to bind the board. Substantial attention goes to the failure pattern behind most banking losses, which is concentration nobody aggregated and a limit somebody kept approving exceptions to.

What you will learn

- Distinguish credit, market, liquidity, interest rate and operational risk and how each is measured
- Assess capital adequacy against the regulatory framework
- Build and interpret a risk appetite statement that constrains real decisions
- Design stress tests that examine the exposures a bank actually holds
- Aggregate concentration across portfolios, counterparties and sectors
- Evaluate the governance that turns a risk measurement into an action
- Report the risk profile to a board and a regulator

Who should attend

- Bank risk managers and analysts
- Credit, treasury and market risk staff
- Internal auditors in financial services
- Regulators and supervisors
- Finance and executive staff in banking

Course outline

- 01 The risk landscape of a bank and how the categories interact
- 02 Credit risk measurement and portfolio concentration
- 03 Market and interest rate risk in the banking book
- 04 Liquidity risk and funding stability
- 05 Operational risk and the losses it actually produces
- 06 Capital adequacy and the regulatory framework
- 07 Risk appetite, limits and the exception problem
- 08 Stress testing and reporting to the board

Upcoming dates

Dates	Venue	Format	Fee per delegate
6 to 10 September 2026	London, United Kingdom	Classroom	R11,995
27 September to 1 October 2026	Port Louis, Mauritius	Classroom	R11,995
5 to 9 October 2026	Kampala, Uganda	Classroom	R11,995
9 to 13 October 2026	Durban, South Africa	Classroom	R11,995



Fees and how to register

Online **from R6,500** per delegate, classroom **from R11,995** per delegate, in-house training is quotation on request. Book 2 or more delegates on this course and save 10%.

To register or request an in-house proposal, visit www.afrisciencegroup.com, email info@afriscience.co.za, or WhatsApp us on **+27 63 479 1136**.

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