



MEFMI
Macroeconomic and Financial Management
Institute of Eastern and Southern Africa



CREDIT ANALYSIS AND FINANCIAL MODELLING

Although macroeconomic variables influence credit risk, the quality of loans and their subsequent performance are highly affected by micro and individual institution factors. Many banks and other financial institutions have lost money or collapsed from contagion effects due to their failure to correctly analyse credit risks. Effective counter and preventive credit risk management systems including correct analysis of credit risk, assessing the appropriate return and foreseeing downside risks are crucial for financial institutions to avoid losses, maximise returns and optimise capital usage.

This course introduces more advanced analytical techniques and models for assessing, limiting and off-setting credit risks.

COURSE OBJECTIVES

To reinforce understanding of the credit analysis process and introduce advanced analytical techniques for credit risk and the design of appropriate financial models in order to make sound business decisions and mitigate credit risk.

WHO SHOULD ATTEND?

Experienced Bank Credit Officers, Investment Bankers, Management Consultants, Bond Credit Analysts, Fixed Income/Credit Traders, Fund Managers, Treasurers, Compliance Officers, Risk Managers, Financial Decision Makers in Companies

COURSE OVERVIEW

CREDIT RISK MANAGEMENT

- *credit risk appraisal, measurement and monitoring*
 - *credit ratings, rating agency, parent and subsidiary rating linkage*
 - *credit enhancement methods*
 - *counterparty risk versus other risks*
 - *stress testing capabilities and sensitivity analysis*
- The course will comprise approximately 30 hours of slides presentations, audio visual material, case studies, small group discussions including practical exercises and model building. A memory stick, containing the presentations and other information will be distributed during the course. There will be group exercises and team presentations for practical orientation.

FINANCIAL MODELLING

- *Capital markets (Bond markets and equity markets)*
- *Financial derivative instruments (forwards, swaps and options)*
- *Valuation using DCF analysis, NPV and IRR*
- *Financial statement modelling*
- *Portfolio models*

FEE: USD850
Early Bird Fee:
USD800

Venue: Harare, Zimbabwe
Dates: 5 - 9 March 2018
Language: The course will be delivered in English
Deadline for Registration: 23 February 2018

For further details and registration contact Tafadzwa.Choto@mefmi.org or Caroline.Marck@mefmi.org

Twitter: @mefmiorg

Web site: www.mefmi.org

**MEFMI**Macroeconomic and Financial Management
Institute of Eastern and Southern Africa9 Earls Road
Alexandra ParkP.O. Box A1419, Avondale
Harare, ZimbabweTel: +263 4 745988-94
Fax: +263 4 745547-8Email: capacity@mefmi.orgWeb: www.mefmi.org

REGISTRATION FORM

Deadline for registration is Friday 23 February 2018

COURSE: FUNDAMENTALS OF FINANCIAL MARKETS

DATE

5 – 9 March 2018

VENUE

Harare, ZIMBABWE

DELEGATE DETAILS

Surname Forenames

Job Title/Position Country

Gender Organisation

Physical Address Phone

Mobile

Signature Email

SPONSOR:

Name Signature

Organisation Position

Address Phone

Mobile Email Date 2018

DD : MM:

THIS BOOKING IS INVALID WITHOUT A SIGNATURE

REGISTRATION FEES: USD850 (Eight Hundred and Fifty Dollars) per person (for conferencing and workshop materials only). Early bird Fee of USD800 if full payment is received by 21 February 2018

Payments by Telegraphic or Direct Bank Transfer Only into the following banking account details:

Bank: Stanbic Bank Zimbabwe **Account Name:** MEFMI Business Development Unit

Account Number: 9140000122997(US Dollar Account) **Swift Code:** SBICZWHX

Branch Name: Minerva

TERMS & CONDITIONS

Payment Terms: Payment must be completed seven (7) days before the event. Admission to the event is dependent on proof of full payment.

Cancellations: All cancellations or postponements must be confirmed in writing and e-mailed to Tafadzwa.Choto@mefmi.org or Caroline.Marck@mefmi.org. Cancellations five (5) to ten (10) business days prior to the event will attract a 25% cancellation fee. Cancellations received less than five (5) business days prior to the event will result in a 50% cancellation fee. No shows will attract a 100% cancellation fee. Delegates are however welcome to substitute attendance with an appropriately qualified colleague. Non-attendance without notification is treated as cancellation with no entitlement to any refund or credit.

GENERAL NOTES: In the event of unforeseen circumstances, MEFMI reserves the right to change the speakers, the venue or the date. Delegates will be notified of changes or cancellations of events no later than five (5) business days prior to the event and all paid-up invoices will be fully refunded in a case of cancellation or credited to another event within six (6) months. MEFMI is absolved from and indemnified against any loss or damage as a result of any cancellation, postponement, substitution or alteration arising from any cause whatsoever.

Upon completion send to: 9 Earls Road, Alexandra Park, Harare, Zimbabwe or Email:

Caroline.Marck@mefmi.org or Tafadzwa.Choto@mefmi.org