



INSTITUT BANCAIRE ET FINANCIER INTERNATIONAL  
INTERNATIONAL BANKING AND FINANCE INSTITUTE

## SEMINAR PROGRAMME

# FINANCIAL RISK MANAGEMENT IN A CENTRAL BANK

21 – 22 APRIL 2022

**On-line seminar in English**



THURSDAY 21 APRIL 2022

09:50	<b>Welcome and introduction</b>	<b>Yasmina SAFY</b> Markets and Operations International Banking and Finance Institute
10:00	<b>Various types of financial risks</b>	<b>Claire de Crevoisier</b> Deputy Director Operations Risk and Compliance Directorate
10:30	<b>Market VaR</b>	<b>Thomas DIEU</b> Market Risk Analyst Market and Credit Risk Division Operations Risk and Compliance Directorate
11:00	<b>Internal Credit Assessment rate</b>	<b>Florence VERHILLE</b> Senior Market and Credit Risk Analyst Operations Risk and Compliance Directorate

11:30 End of the session

FRIDAY 22 APRIL 2022

09:50	Welcome	<b>Yasmina SAFY</b>
10:00	<b>The financial risk management of the Eurosystem's monetary policy operations</b>	<b>Caroline NOWACKI-WARD</b> Risk Analysis and Eurosystem Pricing Division Operations Risk and Compliance Directorate
10:45	<b>Financial assets valuation principles</b>	<b>Olivier CLEMENTIN</b> Division in charge of risk analysis and pricing for Eurosystem (SARV) Operations Risk and Compliance Directorate
11:30	Assessment of the seminar	<b>Yasmina SAFY</b>

11:45 End of the seminar