Country Risk Analysis for Banks Training Course

Professional Development Training Course Outline

Category	Banking Institute	**Duration**	5 Days
Base Fee	$1,500 USD	**Delivery Mode**	Online / On-site Hybrid

Course Introduction

In a hyper-globalized financial landscape defined by fragmented trade networks and shifting geopolitical alliances, cross-border credit allocations require rigorous, multi-dimensional risk monitoring. Country Risk Analysis for Banks Training Course equips forward-thinking financial professionals with the analytical infrastructure needed to identify, measure, and mitigate multi-layered country exposures. Participants will dissect macro-financial vulnerabilities, structural business environments, and sovereign credit default indicators to preserve institutional capital and optimize global portfolio allocation. By integrating advanced crisis risk models with standard regulatory frameworks, this curriculum bridges the gap between macroeconomic forecasting and transactional credit decision-making.

Operating under the stringent risk management expectations of modern regulatory frameworks, global banks must look beyond headline sovereign credit ratings to unearth latent structural imbalances and systemic vulnerabilities. This program moves into the granular assessment of Transfer and Convertibility (T&C) risk, sudden capital flow reversals, and the cascading impacts of economic contagion on private counterparty asset quality. Attendees will master dynamic scenario stress testing and political event risk mapping, allowing them to balance cross-border revenue optimization with institutional risk tolerance. Through this training, banking institutions will transition from reactive compliance to proactive, predictive risk management in their international operations.

Programme Curriculum

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Course Objectives

By the conclusion of this training program, participants will be able to:

1. Evaluate structural economic imbalances, fiscal trajectories, and monetary policy changes that impact sovereign debt sustainability.
2. Anticipate regulatory interventions, capital controls, and foreign exchange shortages that restrict cross-border capital repatriation.
3. Interpret and validate complex sovereign credit default swaps (CDS), credit ratings, and internal rating models.
4. Map systemic linkages and cross-border spillover channels within interconnected global banking networks.
5. Measure the rule of law, institutional transparency, and legal framework stability using international benchmarks.
6. Model the financial consequences of regime changes, localized conflicts, sanctions rerouting, and supply chain fragmentation.
7. Quantify expected losses and credit quality degradation for non-sovereign corporate obligors during a country crisis.
8. Build robust macroeconomic scenarios to stress test asset portfolios against severe stagflationary or liquidity shocks.
9. Implement robust capital adequacy calculations under global banking supervisory baselines for sovereign credit risk.
10. Construct data-driven dashboards utilizing real-time liquidity and macro indicators to detect turning points.
11. Establish data-backed, risk-adjusted country exposure limits across varied business lines.
12. Analyze sovereign debt rescheduling mechanisms, haircuts, and legal terms governing distressed international assets.
13. Leverage forward-looking machine learning tools and sentiment analysis to process unstructured political and economic risk data.

Target Audience

- Chief Risk Officers (CROs) & Risk Committee Members.
- Senior Country Risk Analysts & Macroeconomists.
- International Corporate Credit Officers.
- Head of Trade Finance & Structured Export Finance Professionals.
- Sovereign Debt Portfolio Managers & Fixed-Income Analysts.
- Regulatory Compliance Officers & Internal Auditors.
- Head of Global Markets & Investment Bankers.
- Strategic Planning Directors.

Course Modules

Module 1: The Architecture of Modern Country Risk Analysis

- Differentiating between sovereign default risk, political event risk, and broader economic country risk.
- The relationship between the health of a sovereign state and its local banking sector.
- Deconstructing standard external rating scales versus internal bank risk classification models.
- Analyzing the balance sheet structure of a nation.
- **Case Study:** *The Sri Lankan Sovereign Default (2022)*

Module 2: Macroeconomic Imbalances and Structural Vulnerabilities

- Assessing macroeconomic metrics.
- Evaluating external balances.
- Monetary policy flexibility.
- Fiscal policy trajectories.
- **Case Study:** *The Turkish Macro-Financial Imbalances (2021–2024).*

Module 3: Political Risk, Geopolitics, and Sanctions Architecture

- Quantifying institutional risk.
- Evaluating structural corruption, property rights security, and the enforceability of contracts.
- The financial engineering of international sanctions.
- Modeling supply chain rerouting and trade diversification costs on local corporate obligors.
- **Case Study:** *The Russia-Ukraine Conflict & G7 Sanctions (2022–Present).*

Module 4: Transfer and Convertibility (T&C) Risk and Liquidity Crises

- Mechanisms of transfer risk.
- Evaluating short-term external liquidity.
- Analyzing sudden capital flow reversals, sudden stops, and foreign exchange rationing priorities.
- Quantifying the impact of T&C restrictions on non-sovereign corporate borrowers' cross-border payments.
- **Case Study:** *Argentina's Currency Controls and "CEPO" Framework (2019–2025).*

Module 5: Financial Sector Vulnerabilities and Contagion Channels

- Evaluating global banking industry country risk assessments and systemic credit expansion.
- Identifying domestic asset price bubbles, rapid credit growth, and non-performing loan (NPL) accumulation.
- Analyzing cross-border contagion.
- System-wide funding stability.
- **Case Study:** *The European Sovereign Debt Crisis & Contagion (2010–2012)*"

Module 6: Country Risk Stress Testing and Scenario Modeling

- Designing forward-looking macroeconomic stress scenarios based on historical and hypothetical baselines.
- Quantifying the correlation between macro variables and corporate default probability (PD).
- Stressing portfolio Loss Given Default (LGD) metrics under systemic collateral devaluation conditions.
- Integrating climate risk, ESG transition exposures, and resource dependency into long-term country risk models.
- **Case Study:** *The COVID-19 Commodity Shock Stress Test (2020).*

Module 7: Setting Portfolio Limits, Risk Appetites, and Capital Allocation

- Establishing a robust country risk appetite statement aligned with institutional capital reserves.
- Designing multi-layered portfolio limit structures.
- Risk-adjusted return on capital (RAROC) modeling adjusted for localized country risk premiums.
- Regulatory capital adequacy calculations for cross-border credit under global banking supervisory baselines.
- **Case Study:** *Portfolio Re-engineering at a Major Global Bank during the Asian Financial Crisis.*

Module 8: Sovereign Debt Restructuring and Distressed Asset Recovery

- The mechanics of sovereign defaults.
- Navigating the international debt restructuring process.
- Evaluating Collective Action Clauses (CACs), exit consents, and the legal geometry of sovereign bonds.
- Calculating restructuring haircuts, net present value (NPV) recovery rates, and debt-sustainability outlooks.
- **Case Study:** *Zambia's Restructuring under the G20 Common Framework (2020–2024)..*

Training Methodology

- Interactive lectures and presentations.
- Group discussions and brainstorming sessions.
- Hands-on exercises using real-world datasets.
- Role-playing and scenario-based simulations.
- Analysis of case studies to bridge theory and practice.
- Peer-to-peer learning and networking.
- Expert-led Q&A sessions.
- Continuous feedback and personalized guidance.

Register as a group from 3 participants for a Discount

Send us an email: info@fineskilltrainingcenter.org **or call** *+254769199797*

Certification

Upon successful completion of this training, participants will be issued with a globally- recognized certificate.

Tailor-Made Course

We also offer tailor-made courses based on your needs.

Key Notes

a. The participant must be conversant with English.

b. Upon completion of training the participant will be issued with an Authorized Training Certificate

c. Course duration is flexible and the contents can be modified to fit any number of days.

d. The course fee includes facilitation training materials, 2 coffee breaks, buffet lunch and A Certificate upon successful completion of Training.

e. One-year post-training support Consultation and Coaching provided after the course.

f. Payment should be done at least a week before commence of the training, to Fineskill Training Center account, as indicated in the invoice so as to enable us prepare better for you.

Upcoming Scheduled Sessions

Start Date	End Date	Location	Price
23 Nov 2026	27 Nov 2026	Online	$1,000
23 Nov 2026	27 Nov 2026	Physical	$1,500
23 Nov 2026	27 Nov 2026	Physical	$3,000
23 Nov 2026	27 Nov 2026	Physical	$3,000
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$4,500
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$6,000

Ready to enroll or request a customized program? Book online or contact us:

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