

KEY RISK & PERFORMANCE INDICATORS IN BANKING

“Measuring What Matters – Strengthening Risk Awareness and Strategic Oversight in Banking”

Schedule

Venue (InHouse)	Fees
At Your Organization Premises	Ask For The Quotation

► **Available delivery methods:** In-House Training

Introduction

This 5-day intensive training is designed to provide banking professionals with a solid understanding of Key Risk Indicators (KRIs) and Key Performance Indicators (KPIs) in the context of modern banking operations and strategy. Participants will learn how to identify, develop, monitor, and interpret KRIs and KPIs to support risk-based decision-making, regulatory compliance, and strategic performance management.

The course blends theory with practical insights and includes real-world banking case studies, dashboards, and hands-on metric design workshops.

Objectives

By the end of this course, participants will be able to:

- Understand the role of KRIs and KPIs in risk governance and strategic banking performance
- Develop meaningful and measurable indicators for operational, credit, market, and liquidity risk
- Align performance indicators with Basel III/IV, ICAAP, and regulatory frameworks
- Analyze banking data to extract insights using ratio analysis and benchmarks
- Build dashboards to communicate risk and performance effectively to senior management

Why Attend

- Build a structured risk and performance measurement system aligned with international banking standards
- Improve your ability to interpret, report, and act on risk signals
- Gain clarity in designing risk appetite and tolerance thresholds
- Enhance organizational resilience through better metric-based governance

Target Audience

This course is suitable for:

- Risk officers and compliance managers
- Internal auditors and financial controllers
- Bank executives and board members
- Performance analysts and data/reporting teams
- Strategy officers and business heads

Individual Benefits

- Practical understanding of how to design, interpret, and act on KRIs and KPIs
- Stronger communication with regulators and senior management
- Data-driven thinking to support strategy and operational risk response
- Skill development in creating dashboards and early-warning systems

Organizational Benefits

- Stronger alignment between risk strategy and performance metrics
- Improved risk culture and early-warning response system
- Enhanced internal controls and audit readiness
- Increased transparency for regulators and stakeholders

Instructional Methodology

- Expert-led presentations and strategic briefings
- Interactive case studies and simulations
- Excel-based KRI/KPI dashboard development
- Peer discussions and industry best practice comparisons

MAWA EVENTS

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Course Outline

DETAILED 5-DAY COURSE OUTLINE (Customizable) Training Hours: 07:30 AM – 03:30 PM Daily Format: 3–4 Modules | Coffee breaks: 09:30 & 11:15 | Lunch Buffet: 01:00 – 02:00

Day 1: Foundations of Risk & Performance in Banking

- Module 1 (07:30 – 09:30): Introduction to KRIs and KPIs in Banking
 - Definitions, roles, and differences
 - Risk categories: strategic, credit, market, operational, compliance
 - Importance of alignment with risk appetite and business objectives
- Module 2 (09:45 – 11:15): Regulatory Context and Frameworks
 - Basel III/IV, ICAAP, ILAAP requirements
 - Role of stress testing, recovery & resolution planning
 - KPIs for capital adequacy, leverage, and liquidity
- Module 3 (11:30 – 01:00): Dashboarding and Risk Reporting Basics
 - Components of a risk/performance dashboard
 - Designing visual reports for decision-makers
 - Color coding, thresholds, and tolerance zones

Day 2: Operational & Compliance Risk Indicators

- Module 4 (07:30 – 09:30): Designing Operational Risk KRIs
 - KRI examples: processing errors, fraud attempts, system outages
 - Root cause mapping and control-based metrics
 - Setting thresholds and escalation protocols
- Module 5 (09:45 – 11:15): Compliance & Conduct Risk Indicators
 - AML, KYC, and regulatory breach indicators
 - Monitoring customer complaints, late filings, and training lapses
 - Link to reputation and regulatory fines
- Module 6 (11:30 – 01:00): Case Study: Operational Incident Dashboard
 - Group work: design and interpret operational KRIs
 - Apply heat maps and escalation triggers
 - Lessons learned and risk control improvements

Day 3: Credit and Market Risk Indicators

- Module 7 (07:30 – 09:30): KPIs for Credit Portfolio Monitoring
 - Loan-to-deposit ratio, NPL ratios, provisioning coverage
 - Credit rating migration, risk-weighted asset tracking
 - Leading vs lagging credit risk metrics
- Module 8 (09:45 – 11:15): Market Risk KRIs
 - Value-at-risk (VaR), interest rate gap, duration of equity
 - FX exposure monitoring and derivative usage
 - Risk limits, breaches, and alerts
- Module 9 (11:30 – 01:00): Credit Scenario Analysis Workshop
 - Group simulation: create credit risk dashboard for business unit
 - Trend tracking, early warning signals
 - Regulatory expectations

Day 4: Liquidity, Strategic & Business Performance Indicators

- Module 10 (07:30 – 09:30): Liquidity Risk and ALM KPIs
- LCR, NSFR, maturity mismatch ratios
- Intra-day liquidity and concentration risk
- Cash flow forecasting indicators
- Module 11 (09:45 – 11:15): Strategic & Business KPIs in Banking
- ROA, ROE, CIR, NIM, cost of funds
- Strategic KPIs for innovation, ESG, and digitalization
- Benchmarking with peers and best-in-class
- Module 12 (11:30 – 01:00): Integrated Performance Dashboards
- Linking risk and performance on one platform
- Board-level metrics vs management-level detail
- Combining quantitative and qualitative indicators

Day 5: Integration, Governance & Final Project

- Module 13 (07:30 – 09:30): Building Risk Metric Governance
- Ownership, validation, and reporting lines
- KRI library and scorecard development
- Building a KRI governance policy
- Module 14 (09:45 – 11:15): Final Simulation: Executive Dashboard Creation
- Groups design a complete risk & performance dashboard
- Real-world case: Business line or product view
- Peer feedback and refinement
- Module 15 (11:30 – 01:00): Wrap-Up and Certification
- Review and group presentations
- Key takeaways and next steps
- Certificate of Completion awarded

Certification

All participants will receive a Certificate of Completion in Key Risk & Performance Indicators in Banking, validating their ability to design and interpret meaningful KRIs and KPIs aligned with modern banking standards.

Why Choose MAWA Events

- **Global Expertise:** More than 17 years of experience in professional training and consulting.
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- **Client-Focused Solutions:** Customized programs designed to achieve your organisation's unique goals.

In-House / Customized Training

Interested in running this course for your team?

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