



15-16 November 2022

Narodowy Bank Polski Webinar

Management of credit risk connected with FX reserves investment

Programme

15 November, Tuesday (UTC +2)	
10:00-10:15	Welcome remarks <i>Ms Bożena Śliwińska, Deputy Director, International Department, NBP</i>
10:15 – 11:00	Sources of credit risk – overview of foreign reserves management <i>Ms Ewa Szafarczyk, Credit Risk Management Division</i>
11:00 – 12:30	Overview of credit risk limit system <i>Ms Helena Toruńczyk, Credit Risk Management Division</i>
16 November, Wednesday (UTC +2)	
10:00-11:00	NBP Credit Value at Risk Model <i>Mr Marek Błachut, Credit Risk Management Division</i>
11:00-11:45	Reporting on credit risk <i>Ms Ewa Szafarczyk, Credit Risk Management Division</i>

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