



# RISK MANAGEMENT IN BANKING

DATE: 11 - 15 DECEMBER, 2017  
VENUE: KOSOVO BANKING ASSOCIATION

## OBJECTIVES

The objectives of the seminar are:

- Risk management in banking
- The Basel Accord and its importance for risk management;
- Market risk and the different types of risk that belong to it;
- Credit risk and how to manage it for retail and corporate banking;
- Operational risk across the departments of a modern bank;
- Liquidity risk and how it impacts banks
- Future trends in risk management for banks

## METHODOLOGY

The methodology is based on theoretical lectures, numerous practical exercises and case studies.

## WHO SHOULD PARTICIPATE?

Professionals from banks (commercial and central), financial institutions or supervisory authorities with at least 3 years of experience working in a banking environment. The course will particularly interest risk managers, auditors and managers from different banking areas.

A good command of English is required!

## DAILY SCHEDULE

09:00 – 10:30	Training
10:30 – 10:45	Coffee break
10:45 – 12:00	Training
12:00 – 13:00	Lunch break
13:00 – 14:30	Training
14:30 – 14:45	Coffee break
14:45 – 16:30	Training
16:30	End of day 😊



## ABOUT THE TRAINER

**Mr. Paul Kleinbart**, ATTF Senior Expert; Board Member of ALRiM, the Luxembourg Association for Risk Management, since 2004 and coordinator of the Quality Circle ALRiM/House of Training in Risk Management

During approximately 25 years, Paul held management and executive positions in various areas of financial services ranging from order routing for equities and derivatives to securities settlement and custody to investment fund administration. Since May 2001, Paul's primary focus has been on transferring his knowledge of financial services and management through training and consulting in more than 20 countries.

## REGISTRATION

Send your filled registration forms via email at KBA, or contact us at:

[kbatrainingcenter@bankassoc-kos.com](mailto:kbatrainingcenter@bankassoc-kos.com) or  
**038 246 171**

# Risk Management in Banking

11 – 15 December, 2017

facilitated by

**Paul Kleinbart**

## Day I

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- Introduction
- Risk and risk management
- Types of financial risk
- The Basel Committee on Banking Supervision
- Introduction to:
  - Market risk
  - Credit risk
  - Liquidity risk
  - Operational risk
- Measuring and managing risk
- Derivatives and hedging risk
- Case studies

## Day II

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### Market Risk

- Market risk in banking
- Components of market risk:
  - Interest rate risks
  - Equity risks
  - Currency risks
  - Commodities risks
- Managing market risk:
  - Value at Risk (VaR)
  - Stress testing and back testing
  - Portfolio risk
  - Hedging against market risk
- Market risk in the Basel Accord



## Day III

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### Credit Risk

- Components of credit risk:
  - Lending
  - Investing
  - Counterparty/settlement risk
- Retail vs. corporate clients
- Default risk
- Downgrade risk and the rating agencies
- Hedging against credit risk
- Credit risk in the Basel Accord

## Day IV

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### Operational Risk

- Causes of operational risk:
  - Internal processes
  - People
  - Systems
  - External events
- Managing operational risk:
  - Practices
  - Organisation
  - Governance
- Hedging against operational risk
- Operational risk in the Basel accord

## Day V

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### Liquidity Risk

- Liquidity risk as a consequential risk
- Types of liquidity risk:
  - Assets
  - Funding
- Asset and liability management
- Governance and liquidity risk
- Hedging against liquidity risk
- Liquidity risk and the Financial Crisis of 2008
- Liquidity risk in the Basel Accord