



RISK MANAGEMENT- REGULATION FOR BANKS (BASEL)

ONLINE VIRTUAL LEARNING PLATFORM
Date: 11, 14, 15, 18, 19 & 21 JANUARY 2021

OBJECTIVES

The main objective of this course is to provide participants with a good understanding of the interaction between regulation and risk management in banking. Because of its importance as a foundation for regulation, the work of the Basel Committee on Banking Supervision forms a large part of the course.

By the end of the course, participants will understand the necessity for banks to meet the Basel requirements for capital, liquidity and leverage. The evolution of the regulatory framework for banks from Basel I to Basel IV and its impact on risk management is analyzed throughout the course. The most important calculations required in the Basel documentation, including those for stress testing and back-testing, are explained in detail. In addition to the work of the Basel Committee, the course also considers other aspects of the interaction between regulation and risk management in banking.

METHODOLOGY

The course will be delivered online. The methodology is based on theoretical lectures, practical exercises, interactivity and exchange of views, case studies.

TARGET GROUP

Professionals from all types of banks or supervisory authorities, with a couple of years of experience in risk, finance and/or a related environment. High potentials with an academic background in banking and finance are also welcome. Course participants should ideally already have an understanding of risk management, finance or capital fundamentals. The course will be of particular interest for risk managers, auditors, compliance officers and managers who need to understand and apply the Basel Principles related to risk and capital management.

LANGUAGE

A good command of English is required.

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PARTICIPANTS

Up to 15 participants maximum.

EXPERT

Mr Ruben Olieslagers, Head of Finance Data Management - BNP Paribas Fortis Bank; House of Trainer-ATTF trainer for Risk Mgmt, Regulation & Governance; Member of the House of Training Quality Circle ALRiM in Risk Management.

Visiting Professor Louvain School of Management.

PLACE & DATE

Virtual / online – 6 times / 4 hours

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CONTENT

1. Risk and Risk Management

- 1.1 Types of Risk in Financial Services
- 1.2 Risk Management
 - 1.2.1 Objectives
 - 1.2.2 Risk Management Cycle
 - 1.2.3 Methods of Risk Management
 - 1.2.3.1 Quantitative Methods (e.g., VaR)
 - 1.2.3.2 Qualitative Methods (e.g., Stress Testing)

2. Risk and Regulation

- 2.1 The Basel Committee on Banking Supervision
 - 2.1.1 History and Development
 - 2.1.2 The Basel Accord
- 2.2 International Regulatory Environment
 - 2.2.1 European Regulations
 - 2.2.2 Non-European Regulations
- 2.3 Compliance Risk

3. Risk Management and the Basel Accord

3.1 Credit Risk

- 3.1.1 Description in the Basel Accord
- 3.1.2 Measuring Credit Risk
 - 3.1.2.1 Standardised Approach

- 3.1.2.2.1 Foundation Method

- 3.1.2.2.2 Advanced Method

3.2 Market Risk

- 3.2.1 Description in the Basel Accord

- 3.2.2 Measuring Market Risk

- 3.2.2.1 Standardised Approach

- 3.2.2.2 Internal Model Approach

3.3 Operational Risk

- 3.3.1 Description in the Basel Accord

- 3.3.2 Measuring Operational Risk

- 3.3.2.1 Basic Indicator Approach

- 3.3.2.2 Standardised Approach

- 3.3.2.3 Advanced Measurement Approach

3.4 Liquidity Risk

- 3.4.1 Description in the Basel Accord

- 3.4.2 Measuring Liquidity Risk

- 3.4.2.1 Liquidity Ratios

- 3.4.2.2 Liquidity at Risk

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3.1.2.2 Internal Ratings Based Approach

4. Regulating Risk in Financial Services

4.1 International Regulations Based on the Basel Accord

4.2 International Regulations Based on Other Sources

4.3 International Organisations Supporting Risk Management

5. Future Trends in Risk and Regulation

Remark: By delivery date, any training documentation shall be subject to regular reviews and updates amending the table of content as described herein.

REGISTRATION

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

kbatrainingcenter@bankassoc-kos.com or **038 246 171**