

# RISK MANAGEMENT- REGULATION FOR BANKS (BASEL)

*Date: from 09 to 11 November 2022*

*Venue: face to face training at Kosovo Banking Association*

## OBJECTIVES

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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 addition to the work of the Basel Committee, the course also considers other aspects of the interaction between regulation and risk management in banking.

## PRE-READING AND TAKE-HOME ASSIGNMENT

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All participants registered for this course will be asked to prepare a **Pre- Course Assignment** in which they will be asked to describe the context of their work environment, their view and understanding of local regulation (if available), their role and responsibility in the organization they work.

Participants will also have a **“Take Home Assignment”** which will facilitate the implementation process. This will facilitate the match between the theory they learned and the context of their role and organization.

## TARGET GROUP

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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 understand 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

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A good command of English is required.

# RISK MANAGEMENT- REGULATION FOR BANKS ND INFORMATION SECURITY MANAGEMENT

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## EXPERT

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Mr Ruben Olieslagers, Head of CFO Office - 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.

## CONTENT

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### 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 – Value at Risk)
    - 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 Standardized Approach
  - 3.1.2.2 Internal Ratings Based 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 Standardized 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 Standardized 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

### 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 Organizations Supporting Risk Management

### 5. Future Trends in Risk and Regulation

## DAILY SCHEDULE

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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 ☺

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## **REGISTRATION**

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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**