



Macedonia, Skopje, 4 – 6 October 2017

RISK MANAGEMENT REGULATION IN BANKS**ORGANISATION SHEET**

Objectives	<p>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, <u>the work of the Basel Committee on Banking Supervision</u> forms a large part of the course.</p> <p>By the end of the course, participants will <u>understand the necessity for banks to meet the Basel requirements</u> for capital, liquidity and leverage. The evolution of the <u>regulatory framework for banks from Basel I to Basel IV</u> and its impact on risk management is analysed throughout the course. The most important elements described in the Basel documentation, including those for stress testing and back-testing, are explained in detail.</p> <p>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 (e.g. interactions at EU level with EBA / ECB)</p>
Methodology	<p>The methodology is based on theoretical lectures, practical exercises, case studies, interactive discussion allowing an exchange of views, .</p>
Target group	<p>Banking professionals from all types of banks, supervisors or other financial institutions with at least a couple of years of experience. Course participants should already have a good understanding of risk management fundamentals. The course will particularly interest risk managers, auditors, compliance officers and managers who need to understand and apply the Basel Accord.</p>
Language	<p>English with sequential translation</p>
Participants	<p>25 participants maximum</p>
Expert	<p>Mr Ruben Olieslagers Head of Capital and Business Management - CCM BNP Paribas Fortis Bank House of Training Trainer Member of the House of Training Quality Circle ALRiM in Risk Management.</p>
Place & Date	<p>3 days - From Wednesday 4th October until Friday 6th October 2017</p>

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RISK MANAGEMENT REGULATION IN BANKS

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 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 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

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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 Organisations Supporting Risk Management

5. Future Trends in Risk and Regulation

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