COURSE BROCHURE

Banking Risk Management and Basel Requirements

An advanced course on the Basel framework and bank risk management, covering capital, risk-weighted assets, leverage, liquidity, internal assessment processes and stress testing.

Code	HT-BNK-107
Category	Banking & Investment
Duration	1 week
Level	Advanced
City	London

Introduction

The Basel III final reforms, which some call Basel IV, are pushing banks to revisit how they calculate capital and risk-weighted assets, and they tie growth and pricing decisions ever more closely to capital requirements.

Objectives

- Explain the three pillars of the Basel framework and how they connect
- Analyze the components of regulatory capital: CET1, AT1 and Tier 2
- Compare the approaches for calculating credit, market and operational risk-weighted assets
- Assess leverage and liquidity positions against Basel standards and local regulatory requirements
- Design a stress testing framework that supports ICAAP and ILAAP

Who should attend

- Bank risk managers and heads of risk units
- Compliance and regulatory reporting staff
- Capital planning managers in banks
- Internal auditors specializing in banks and supervisory examiners

Skills you will develop

- Interpreting Basel requirements
- Calculating risk-weighted assets
- Capital and liquidity planning
- Stress test design

Learning Outcomes

- Calculate credit risk-weighted assets for a simplified portfolio under the standardized approach
- Analyze a bank's capital structure against the minimums set by its regulator
- Build a stress scenario and estimate its effect on capital and liquidity
- Prepare an executive summary of an internal capital adequacy assessment

Course Outline

Day 1: The Basel Framework and Regulatory Capital

- How the Basel accords evolved and the Basel III final reforms

- The three pillars: minimum capital requirements, supervisory review and market discipline
- Capital components CET1, AT1 and Tier 2, deductions and buffers

Day 2: Credit Risk

- The standardized approach, risk weights and credit risk mitigation
- Internal ratings-based approaches and PD, LGD and EAD
- Concentration risk and counterparty credit risk

Day 3: Market and Operational Risk

- The boundary between the trading book and the banking book
- Market risk approaches under the Fundamental Review of the Trading Book
- The standardized approach for operational risk and operational loss data

Day 4: Leverage and Liquidity

- The leverage ratio and its exposure measure
- The liquidity coverage ratio (LCR) and high-quality liquid assets
- The net stable funding ratio (NSFR) and its effect on funding structure

Day 5: Pillar 2 and Disclosure

- ICAAP, ILAAP and the dialogue with the supervisor
- Stress testing programs and Pillar 3 disclosures
- Applied project: a short internal assessment of capital and liquidity adequacy for a fictional bank under a stress scenario

Training methodology

Manual calculation exercises on simplified credit portfolios of a fictional bank
Reading published Pillar 3 disclosures and comparing capital structures
A workshop to design a macroeconomic stress scenario and trace its effect on the balance sheet
A simulated supervisory review meeting where participants present their internal assessment

Certification

Participants receive a Harbor Training Center certificate of attendance on completing the course.

Upcoming dates

City	Dates	Language	Fee
London	15 – 19 February 2027	AR	EUR 5,700
London	16 – 20 August 2027	EN	EUR 5,700

Fees are per participant.

Contact us

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https://harbor4training.com/en/courses/banking-risk-basel