



Short Course for Professional Development

Risk Management in Banking

LEADERSHIP IN THE STRATEGIC MANAGEMENT OF RISKS

A major lesson of the global financial crisis is the imperative for sound and comprehensive risk governance. Board members and senior executives of banks need to have an integrated view of risk control and long-term value creation. They must be clear on how risk categories interact and impact economic capital allocation and the value of the business. They must assess how re-regulation, final Basel III (Basel IV), ring-fencing of commercial banks and special resolution regimes with bail-in debt will impact the banking industry.

A knowledge-based overview of risk management is also critical for senior executives in any business exposed to market, credit, operational or strategic risk, or to the growing concerns of liquidity, fraud, reputation and franchise risk.

Risk Management in Banking is designed for general banking professionals seeking a broader overview of risk governance. With an approach that is non-technical and more like a professional workshop, no participant will be left behind due to a lack of background or technical expertise.

KEY BENEFITS

- Expand understanding of the broader context behind analytical models and approaches to risk in banking

- Draw lessons from the new regulatory landscape as it

relates to capital and liquidity regulations, advanced fund transfer pricing, special resolution regimes with bail-in debt and fears of rising liquidity risk.

- Draw recent results from psychology on behavioural risk

- Discuss risk governance in banking

PARTICIPANT PROFILE

This programme is designed to give a holistic view of risk control. The international participants of the programme are mainly senior bank executives or board members in financial services who are concerned with risk governance and overall management.

They also include senior bankers in various functional areas who need to inform themselves about the process of risk control.

PROGRAMME CONTENT

The **Risk Management in Banking** programme draws on years of research organised. The programme develops participants' risk management skills in the following areas.

Risk governance

- Identification of key risk domains
- Risk aggregation
- Reputational risk
- Integrating risk control into shareholder value maximization

Performance evaluation and compensation

- Re-regulations: final Basel III (Basel IV), ring-fencing of commercial banking and special resolution regimes with bail-in debt
- Pitfalls in risk governance

Credit risk

- Loan pricing, securitization and shadow banking
 - Portfolio credit risk
- Funding valuation adjustment (FVA)

Liquidity and market risks

- Advanced fund transfer pricing incorporating liquidity premium
- Measurement of interest rate risk on the banking book
- Measurement of trading risk
- Final Basel III (Basel IV) and stress tests
- Liquidity risk

Operational risk

- Sources of operational risk
- Measurement of operational risk • Fraud and risk culture

Course Details

Course One Start Date	18 March 2019– 22 March 2019
Course Two Date	13 May 2019 – 17 May 2019
Course Three Date	5 August 2019– 19August 2019
Course Four Date	14 October 2019– 18 October 2019
Price Per Person	\$ 2 150 Vat included
Accommodation	Ranges from \$55 Per day per delegate for 7 days including bed and breakfast