Basel III Workshop

Objective of the Course – Basel III Workshop

❖ **Targetted Audience :**

- Chief Executive Officers (CEO)
- Chief Financial Officers (CFO)
- Corporate Treasurers
- Corporate Controllers
- Accounting Heads
- Treasury Teams
- Bankers
- Front Desk Traders
- Business Analysts
- Front End Developers
- Proprietary Traders
- Chartered Accountants (CA)
- Cost Accountants
- Master in Business Administration (MBA)

❖ **Session I: Overview of Basel III, Liquidity Rules**

- Overall Basel III Framework
- Implementation of Basel III in India
- Basel III Regulatory Arbitrage
- Implementation – Capital & Liquidition Rules (CLR)
- Capital Requirements – Credit Markets
- Capital Requirements – Credit Markets
- Basel III – Banks Balance Sheets

❖ **Session II : Basel III – Capital & Liquidity Rules**

- Liquidity Coverage Ratio (LCR) – Calculation Principles & Disclosures
- Net Stable Funding Ratio (NSFR) – Calculation Principles & Disclosures
- Liquidity Maintainance Ratio (LMR)
- Capital Conservation Butter
- Countercyclical Capital Buffers (CCB)
- Contingent Convertible Capital Instruments (CCCI)

❖ **Session III : Basel III – Capital Floor**

- Standardised Approach for Credit Risk (SA-CR)
- Internal Model Method (IMM)
- Central CounterParties (CCP)
- Valuation Adjustments (XVA)
    - Credit Valuation Adjustment (CVA)
    - Debit Valuation Adjustment (DVA)
    - Funding Valuation Adjustment (FVA)
    - Liquidity Valuation Adjustment (LVA)
    - Margin Valuation Adjustment (MVA)
    - Capital Valuation Adjustment (KVA)
    - Collateralised Valuation Adjustment (COLVA/OIS)
- Risk Weighted Assets (RWA)
- Risk Weighted Liabilities (RWL)
- Immunization
- Pillar 2 Disclosures Requirements

- **Session IV : Basel III – Leverage Ratio (LR)**

  - Basic Principles & Computations

    - On Balance Sheet Exposures
    - Off Balance Sheet Exposures
    - Derivatives Exposures
    - Trade Finance Exposures
    - COCO Exposures

  - Securities Financing Transactions Exposures (SFTE)
  - Leverage Ratio Reporting
  - Leverage Ratio vs LCR
  - Leverage Ratio vs NSFR
  - Leverage Ratios (LR) – Stress Testing
  - Leverage Ratios (LR) – Back Testing

- **Session V : Interest Rate Risk & Banking Book (IRRBB)**

  - Gap vs Value Metrices
  - Income Metrices
  - Derivatives to Hedge Interest Rate Risks (IRR)
    - Deliverable Derivatives
    - Non Deliverable Derivatives
    - Swaps Contracts
    - Exotic Derivatives
    - Clientele Derivatives
  - Fundamental Review of Trading Book (FRTB)
    - Bank Book
    - Trading Book

- **Session VI : Risk Modelling, Stress Testing, Scenario Analysis**

  - Basel III – Systematic Risk
  - Basel III – Tail Events
  - Basel III – Value At Risk (VAR)
  - Expected Shortfall (ES)
  - Stressed Value At Risk (S-VAR)
  - Wrong Way Risk (WWR)

- **Course Coverage :** Course to get covered using Webinars , Skype Conference Calls , Audio , Video Calls. Sessions are highly interactive and participants are most welcome to ask any questions during the Course.

- **Course Duration :** Course duration is 30 Hrs + 2 Hrs of Complimentary Skype Call which to be taken within 3 Months of completion of the Course.

- **Course Material**

  - Course Presentations – 100% interactive, Screenshots , Examples
  - International Bank Research Reports
  - Live Corporate Case Studies
  - Excel Solvers

Course is 100% Practical , Software Oriented in nature. We would be doing the Course using Course Presentation , International Bank Research Reports , Live Corporate Case Studies , Excel Solvers , Live Financial Terminals – Thomson Reuters, Bloomberg, MT4 (Meta Trader 4)