

Basel Framework of Capital Measurement in Relation to Risk Management

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Date :Friday, March 01, 2013

Last Date of Registration :27 February, 2013

Shift :Morning

Time :9:30AM - 5:30PM

Venue :Bdjobs Training, BDBL Building (Level 19), 12 Kawran Bazar
C/A, Dhaka 1215.

Registration Fees :Tk. 3000.00/Participant
Get 5% discount by paying online
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RESOURCE PERSON



Dipti Rani Hazra
Joint Director, Basel Implementation
Cell, Banking Regulation and Policy
Department, Bangladesh Bank

Ms. Hazra has over 14 years of experience in Central Banking including over 06 years in Basel Implementation and Policy on Capital Regulation for Banks. She has worked as one of the important members of several working committees, teams and Edit Group for-Guidelines on The Risk Based Capital Adequacy for Banks' 2008, 2009 and 2010, ECAI recognition guideline' 2008, Self-Assessment of compliance of 'Basel Core Principles' in 2006 and 2008, Review of process document for implementation of pillar -2 of Basel -II, Quantitative Impact Study (QIS) for implementation of Basel - III, Preparation of management report on QIS, Preparation of Roadmap for implementation of Basel - III, Islamic Banks of Bangladesh named 'Risk Factor Relating to Islamic Mode of Investments', Review of Credit Risk management Guidelines, Guidelines on Subordinated Debt as a component of Regulatory capital.

She has conducted sessions as a trainer in more than 40 Workshops on "Basel - II and Risk management" for Bangladesh Bank (BB) and Commercial Bank officials organized by Bangladesh Bank Training Academy (BBTA), Commercial Bank officials organized by different Commercial Banks' Training Institutes, Outreach programs at BB Branch offices organized by Bangladesh Bank Training Academy (BBTA), including arranged by BBTA and internally arranged by another Depts. of BB Head Office, Guest Lecturer of Department of Banking and Insurance, University of Dhaka. Attended seminars on Basel Implementation organized by Reserve Bank of India, Bank Negara Malaysia and Deutsche Bundes Bank Germany, Joined in Bangladesh Bank in 1999 in the position of Assistant Director and working in different areas of supervision and implementation of existing Rules, Regulations and related Acts as well as adaptation and formulation of new Regulations in line with international best practices till date.

She has achieved M.Com in Finance and Monetary Economics certificate from Dhaka University.

WHO CAN ATTEND

Commercial Banks and Non-Bank Financial Institutions and Rating Agencies professionals. From Entry Level up to Mid-level involved in Basel Implementation, Loan Appraisal, Processing, and Recovery, Risk management and Internal Audit and Branch level.

METHODOLOGY

Question and answer session, PowerPoint Presentation, Interactive lecture.

BOARDING

Arrangement for lunch and two tea-break would be made by the Organizer during the workshop

Basel Framework of Capital Measurement in Relation to Risk Management

Basel II - An Overview

- The objectives of the International convergence of capital measurement and capital standards. (Also known as Basel II)
- The substance of minimum capital requirements (Pillar I)
- The role of supervision as an essential complement to minimum capital requirement
- The broad qualitative and quantitative disclosures which banks have to disclose under new Basel Capital accord

Objective of the Training:

Upon completion of the course, the user will be able to:

- Transition of Basel - II and Basel - III
- Understand the requirements of Basel II and its background
- Specify the data requirements for the key calculations involved in various approaches
- Perform the basic calculations for Standardized
- Understand the concepts of advanced approaches for credit risk as well as operational risk
- Identify the specific issues to be addressed under supervisory review process (Pillar II)
- Understand the general considerations with regard to disclosure requirements (Pillar III)

Contents of Training:

A. Scope of Application

- General considerations with regard to disclosure requirements
- Scope of application

B. Credit Risk

Credit Risk - Standardized Approach

- Risk components and risk weights for corporate, bank, equity and sovereign exposures
- Approaches used to estimate the risk components
- Minimum requirements for corporate, bank, equity and sovereign exposures

Standardized Approach-Credit Risk Mitigation

- Techniques that banks use to mitigate credit risk
- Treatment of risk mitigation techniques in standardized approach

IRB Approach - Overview

- The mechanism of IRB approach
- Different categories of exposures
- Risk components involved

C. Operational Risk

Operation Risk Measurement Approaches

- Principles for management and supervision of operational risk
- Framework for evaluating operational risk management policies and practices
- Role of supervisors and the utility of disclosure
- Qualifying criteria for operational risk measurement approaches

Qualifying Criteria for Operational Risk

- Qualifying criteria for operational risk measurement approaches
- Detail Discussion on Basic Indicator Approach

D. Market Risk

Market Risk - Measurement Framework

- Methods to measure market risk capital
- Capital Ratio

Market Risk - Standardized Measurement Approach

- Treatment of Interest rate risk
- Treatment of equity position risk
- Treatment of Foreign Exchange Risk

Market Risk - Internal Models Approach

- General and Qualitative requirements banks need to fulfill to be eligible to use the internal models approach
- Stress Testing

E. Supervisory Review Process

Key Principles

- Key principles of Supervisory review process
- Specific issues to be addressed under supervisory review process
- Principles for the management and supervision of Interest Rate risk management

F. Market Discipline

- General considerations with regard to disclosure requirements
- Scope and applications
- Disclosure requirements for various risk exposures

Ratings for IRB Systems

- Supervisory guidance on ratings of IRB systems for corporate credit risk

Quantification of IRB Systems

- Supervisory guidance on quantification of PD, LGD, EAD and Maturity

WORKSHOP DETAILS

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12 Kawran Bazar C/A, Dhaka 1215.

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Tk. 3000.00/Participant

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 Request for Registration

Certificates will be awarded to participants at the end of workshop REGISTRATION DETAILS

For **Registration** or additional information please call us at **9140345,9117179, 01811410862, 01926673098**

or E-mail at
asad@bdjobs.com or hasantareq@bdjobs.com

To confirm your registration, Please pay the registration fee by **27 February, 2013** at **Bdjobs.com Office by A/C Payee Cheque or cash.**

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