



PRESENTS
BASE III &
CREDIT RISK MANAGEMENT



Background

NBI is pleased to offer a program on Basel III and Credit Risk Management exclusively in association with International Development Institute (IDI), leading training and capacity building provider based in the US.

Basel III is a requirement for many banks globally. This course provides a comprehensive study of the credit risk requirements and an overview of market and operational risk requirements. The course is interactive and is comprised of a lecture, case studies, and topical articles to supplement discussion of recent developments in Basel II/III implementation.

Credit risk refers to the default risk of not getting back the debts lent to borrowers in different circumstances. Since the risk is high, many banks and non-bank institutions have designed credit risk policies for management of loans and borrowings. Credit risk management refers to the process of maintaining the financial reserves of the company and matching them with the current customer needs at any given point in time. In a nutshell, it is the process of mitigating losses which are expected by the company in the near future in cases of credit failure.

Duration: 8 Hours

Date & Time: 23rd to 26th March 2021 (5:15pm to 7:45pm)

Target Audience: Mid-level to senior executives in banking and banking-related industries with several years of experience including Chief Risk Officers, Business-line Risk Managers & Enterprise-wide and Operational Risk Managers

Program Delivery: Virtual via. Zoom/ Team includes Lecture, Interaction & Discussion

Program Cost:

US\$ 175 per person

(Payment to be made directly to IDI two days before the program date. Further, we shall provide you with the Beneficiary Bank details.)

PROGRAM DETAILS

Objectives:

At the end of this course, participants should be able to:

- * Identify the core concepts involved in Basel III
 - for allocation of capital to credit risk using the standardized and advanced approaches
- * Compare and contrast advantages and shortcomings of Basel III
- * Work out a core theoretical quantitative/qualitative mix of statistical and business process management methods for the management of credit risk at a banking institution
- * Discuss challenges in Basel III implementation
- * Apply the concepts and skills attained during the course to work in groups and frame solutions for real-life case studies involving credit risk
- * Identify potential changes to Basel III

Program Details:

Module I: Minimum Capital Requirements for Credit Risk: The Standardized Approach

- * Identify three approaches to credit risk measurement
- * Evaluate inputs required for Pillar I approaches
- * Evaluate requirements for Standardized Approach

Module II: Minimum Capital Requirements for Credit Risk: Internal Rating Based Approaches

- * Identify key aspects and inputs of the Foundation and Advanced Internal Rating Based approaches
- * Define economic capital
 - o Evaluate inputs banks use to determine probabilities of default, loss given default, and exposure at default
- * Evaluate securitization guidance under Basel III
- * Explore regulators' concerns about advanced approaches

MODULE III: PILLAR II AND CREDIT RISK

- * Define key concepts in Pillar II
- * Identify application of Pillar II to credit risk

MODULE IV: PILLAR III AND CREDIT RISK

- * Identify key concepts in Pillar III
- * Evaluate application of Pillar III to credit risk

MODULE V IMPLICATIONS OF AND COMPLIANCE WITH BASEL III

- * Debate the impact of the global financial crisis as well as the pandemic crisis on Basel III
- * Evaluate readiness to comply with Basel III
- * Evaluate different views on the purpose of Basel III
- * Identify concerns from different countries about readiness to comply
- * Discuss recent proposed changes to Basel III

FACILITATOR'S PROFILE

Ms. Mayra Rodríguez Valladares

Ms. Mayra Rodríguez Valladares is a trainer for financial institutions and specializes in training and consulting solutions for Basel III, Dodd-Frank, risk management, financial derivatives, capital markets, foreign exchange, and corporate finance. She has worked with private sector and foreign central banks in the US, UK, Latin America Eastern Europe, Central and Southeast Asia, and Africa, creating and delivering courses on financial regulation, risk management, risk based supervision, capital markets, derivatives, municipal bonds, and securitized products.

Earlier, Mayra worked in fixed income, equity and energy analyst roles in London at BT.AlexBrown and JP Morgan. There she assisted major financial institutions and money managers in Europe and the Americas with their investment strategies and risk management in Russian and Eastern European markets, with a focus on the oil and electricity sectors. Mayra began her career as a foreign exchange analyst at the Federal Reserve Bank of New York where she had the honor of interpreting between members of Russian President Boris Yeltsin's delegation and Messrs. Henry Kissinger and Paul Volcker. Whilst at FRBNY, she was also awarded a **Performance Plus Award** for leading a foreign exchange course for foreign central bankers.

Mayra has been an Adjunct Professor at New York University where she taught The Politics of International Economic Relations and Economics and Finance of Energy. She was also an Adjunct Professor at The Fashion Institute of Technology of New York where she taught global marketing, corporate finance, and Latin American politics. She is fluent in English, Spanish, and Russian and is functional in German, Hebrew, and Italian.

Publications:

Mayra has written over 300 articles covering financial regulations and energy in developed and emerging markets, as well as on business and cultural interest topics. She is quoted often in the press on important financial regulatory and capital market issues.

Education:

BA in Russian and Soviet Studies, Harvard and Radcliffe Colleges
Raoul Wallenberg Scholar at The Hebrew University of Jerusalem
MBA The Wharton School
MA in Eurasian Studies from The Lauder Institute of The University of Pennsylvania

IDI Profile:

IDI is a leading training and capacity building provider. Working with private and public sectors, IDI works closely with its clients in assessing their need to build institutional capacity, developing programs and delivering them. In over 15 years of existence, IDI has trained thousands of participants from number of countries. IDI has developed a number of flagship programs for financial institutions, health care, education, government management, energy, port management, telecommunications, public procurement, public private partnership (PPP), and hospitality and tourism sector. For more please: <https://idiworldwide.net/>