



Presents

Residential Workshop on Risk Management 2023



Background

National Banking Institute (NBI) NBI is pleased to announce a one and half days residential workshop on Risk Management.

The workshop shall cover the Risk Management Framework, Computation of Key Components of Interest Rate Risk and Credit Portfolio Risk Management.

A risk management framework is critical for a bank to effectively manage the various risks it faces and ensure its long-term stability and success.

Risk Management Guidelines for Banks and Financial Institutions 2018 issued by Nepal Rastra Bank requires every bank to compute re-pricing risk, yield curve risk, basis risk and optionality risk in order to manage interest rate risk effectively. A risk manager needs to possess knowledge and skills to compute these risks.

As the major reason for failure of Banks around the world is because of the risks triggered in credit portfolio, managing credit portfolio and managing concentration risk is essential for each bank.

Program Details

Date: 3rd & 4th March, 2023

Venue: Godavari Village Resort, Godavari

Program Objectives

Participants will be:

- able to understand the importance and learn the best practices adopted by multinational Banks in developing an effective Risk Management Framework
- able to compute of interest rate risks effectively
- able to understand and apply the use of portfolio risk portfolio management, concept and measuring concentrations.

Target Audience

⇒ Chief Risk Officers, Risk Head, Treasury Head, Business Head, Finance Head, Credit Head.

Methodology

- ⇒ Power point presentation
- ⇒ Group discussion
- ⇒ Case study

NATIONAL BANKING INSTITUTE LTD.

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Program Itinerary

Time	Details
Day 1 (3rd March, 2023), Friday	
8:30am-9:45am	Breakfast & Registration
9:45am-10:00am	Introduction
10:00am-11:30am	Risk Management Framework by Mr. Lakshman Pandey
11:30am-11:45am	Tea/ Coffee Break
11:45am to 1:00pm	Risk Management Framework cont...
1:00pm-1:45pm	Lunch Break
1:45pm to 3:15pm	Computation of Key Components of Interest Rate Risk by Mr. LD Mahat <ul style="list-style-type: none"> • Interest Rate Risk in Banking Book • Sub-categories of Interest Rate Risk • Re-pricing risk • Yield curve risk • Basis risk • Optionality risk • IRRBB Metrics Quiz
3:15pm to 3:30pm	Tea/ Coffee Break
3:30pm to 5:00pm	Case Study: Computation of re-pricing risk, yield curve risk, basis risk and optionality risk.
6:30 pm onwards	Snacks & Dinner
Day 2 (4th March, 2023), Saturday	
8:00am-9:00am	Breakfast
9:30am-11:00am	Credit Portfolio Risk Management by Mr. Kumar Lamsal
11:00am-11:15am	Tea/ Coffee Break
11:15am-12:45pm	Credit Portfolio Risk Management cont.
12:45pm-1:00pm	Wrap Up
1:00pm-2:00pm	Lunch

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Trainer's Profile



Mr. Kumar Lamsal

Chief Executive Officer, National Banking Institute

Former CEO, Janata Bank Nepal Limited and Sanima Bank Ltd.

With over 25 years of experience in commercial banking, Mr. Lamsal has diversified experience in the field of Organizational Leadership, Strategic Planning, Management, Goal Attainment, Commercial and Consumer Lending, Project Financing, Credit Risk Analysis, Risk Management, Relationship Management, Portfolio Management, Credit Approval, Trade Finance, Compliance Service Excellence and Training.



Lumb Dhoj Mahat

Chartered Accountant, Financial Adviser & Risk Management Specialist

LD Mahat possesses 30 years of diverse experience across several sectors covering a wide spectrum of assurance, business advisory and taxation disciplines. He possesses Masters degree in risk management from New York University, Stern Business School, and has undergone executive education at Harvard Business School and Insead Business School. Additionally, he got certification in a Risk Modeling from Wharton Business School.

Ld. Mahat was risk management specialist in several Asian Development Bank Funded projects. He has designed risk management advisory services in various Nepalese corporate sectors. He has worked on large projects jointly with big 4 international accounting firms ~ PwC, Deloitte, Ernst & Young and KPMG in the field of Assurance, Diagnostic Review, Capacity Building, e-Government Procurement, e-Governance, Special Review, Investment Climate, and IFRS Implementation. In Himalayan Bank Limited, he was also responsible for establishing risk-based internal audit. For more than 25 years, he oversaw the internal audit of five commercial banks. He is adjunct faculty in the school of management of Asian Institute of Technology for the course "Risk Management" for the program "Professional Master's in Banking and Finance".



Mr. Laxman Pandey

Former Director & Lead Operational Risk Officer, American Express

Mr. Pandey has over three decades of experience in the financial services industry. He is adept at creating corporate strategies that will maximize involvement and growth. He has extensive cross-cultural exposure. He has managed businesses in South East Asia, South Asia, and Australasia. As a People-Driven Leader, he has motivated the NEX-Gen leaders to continuously meet excellent milestones by turning obstacles into opportunities.

In his present position as a Director and Lead Operational Risk Officer, he serves as the chair of the Operational Risk Management Committee. Prior to that, he served as director and general manager for Global Prepaid. He has also served as director and national head of prepaid sales (South East Asia, South Asia, and Australasia). Previously held positions at Nabil Bank as operations IN charge and as an area sales manager at American Express. He was honored for generating revenue in South Asia, Australia, and India. He has demonstrated success in launching Bangladesh's first credit card and helping to issue Nepal's first credit card through the MasterCard network.

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