



Workshop on Internal Loss Data Reporting Master Class

Background

Operational Risk Events (Internal Loss Data) Reporting is the oldest and the most common operational risk reporting system. NRB Risk Management Guidelines requires banks to systematically track and record all relevant operational risk data on individual loss events or near misses. Therefore, every bank should have a robust internal loss data reporting system.

The Internal Loss Data Reporting Masterclass has been designed to provide bank professionals the essential insights and skills in developing a robust internal loss data reporting system for the bank. There will be practical exercise in capturing internal loss data for the bank.

Duration	6 Hours (4 Sessions)
Program Takeaway	Understanding concept of Operational Risk Events. Designing effective internal loss data reporting system for the Bank. Analyzing internal loss data.
Target Audience	Officials of Risk Management Department, Officials of Branch Operations Department, Branch Managers, Operations In-charge, Head of Departments, Head of Provinces, Dy. Head of Departments, and Dy. Head of Provinces. (Maximum Participants – 30)

Program Data

Date & Time: 28th January, 2023 (9:30am - 4:45pm)

Duration: 4 session (6 hours)

Venue : NBI Hall, Naxal

Target Audience: up to senior level

Program Details

Internal Loss Data Reporting

- Operational risk events
- Importance of operational risk events
- Types of operational risk events
- Internal loss data
- Internal loss data threshold
- Boundary events
- Basel Business Lines and Event Types
- *Exercise: Operational Risk Events*
- Quiz

Operational Risk Events

- Operational risk events life cycle
- External loss data reporting
- Benchmarking ILDR
- Identification of emerging risks
- OR Events: special considerations
- Roles of first line business units
- Challenges and best practices
- Industry practices on important aspects
- *Exercise: Objective Analysis of Operational Risk Events*
- Quiz

Use of Internal Loss Data Reporting

- Practical use of operational loss data reporting
- Operational risk appetite/tolerance
- *Exercise: Practical use of operational loss data reporting*
- Quiz

Internal Loss Data Reporting Exercise

- Practical exercise on loss data reporting

Facilitator's Profile

Lumb Dhoj Mahat, Chartered Accountant, Financial Adviser & Risk Management Specialist



Mr. Mahat possesses 27 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. He has also done Risk Modelling course from Wharton Business School.

Mr. Mahat was risk management specialist in several Asian Development Bank Funded projects. He has provided 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. He was also responsible for establishing Risk-based Internal Audit in Himalayan Bank Limited. He has led internal audit of 5 commercial banks for over 25 years.

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