

Basel II Segment	Topic	Approach	Topic Summary	Audience	Time
Credit Risk	Credit Risk	Standardized	<p>Our Credit Risk SA module is based on the Basel II Credit Risk Standardized Approach elements. This module will provide you with comprehensive knowledge of the risk arising from credit loans and other credit lines (excluding securitizations). The topics covered by this module are:</p> <ul style="list-style-type: none"> • What is Credit Risk; • Calculation of minimum Capital Requirements; • How to determine credit risk for claims from different counterparty types (sovereigns, non-governmental public sector entities, multi lateral development banks, banks, security firms and corporates); • How to identify and determine credit risk on past due loans; • How to identify and determine credit risk on higher risk exposures; • How to determine credit risk on off-balance sheet items; • External credit assessment; • Credit Risk Mitigation (simple and comprehensive approach); • Credit Risk reporting (SA Approach); • Credit Risk cases (SA Approach). 	<p>The module is targeted at bankers (risk managers and credit analysts) and regulators who wish to gain insight into the Credit Risk management process (Standardized Approach).</p> <p>The module is at an intermediate level and assumes a basic understanding of banking products.</p>	8 hours
		Internal Ratings Based	<p>Our Credit Risk IRB module is based on the Basel II Credit Risk Internal Ratings Based elements. This module will provide you with comprehensive knowledge of the risk arising from credit loans and other credit lines (excluding securitizations). The topics covered by this module are:</p> <ul style="list-style-type: none"> • Overview IRB approach; • Mechanics of the IRB approach; • How to determine the unexpected loss and credit risk for corporate, sovereign and bank exposures; • How to determine the unexpected loss and credit risk for retail exposures; • How to determine the unexpected loss and credit risk for equity exposures; • How to determine the unexpected loss and credit risk for purchased receivables; • Treatment of expected losses and recognition of provisions; • Minimum requirements for IRB Approach; • Credit Risk reporting (IRB approach); • Credit Risk cases (IRB approach). 	<p>The module is targeted at bankers (risk managers and credit analysts) and regulators who wish to gain insight into the Credit Risk management process (Internal Ratings Based Approach).</p> <p>The module is at an advanced level and assumes a basic understanding of banking products and Credit Risk management (standardized approach).</p>	8 hours
		Securitization	<p>Our Credit Risk Securitization module is based on the Basel II Securitization elements. This module will provide you with comprehensive knowledge of the credit risk arising from securitized transactions. The topics covered by this module are:</p> <ul style="list-style-type: none"> • Scope and definitions of transactions covered under a securitization; • Definitions and general terminology; • Operational requirements for the recognition of risk transfer; • Treatment of securitization exposures; • Securitization exposures reporting; • Securitization exposures cases; 	<p>The module is targeted at bankers (risk managers, and credit risk analysts) and regulators who wish to gain insight into the Credit Risk Securitization management process.</p> <p>The module is at an intermediate level and assumes a basic understanding of banking products and Credit Risk management.</p>	4 hours

Pillar I	Market Risk	Standardized	<p>Our Market Risk module is based on the Basel II Market Risk Standardized Approach elements. This module will provide you with comprehensive knowledge of the risk arising from movements in market prices of on and off-balance positions. The topics covered by this module are:</p> <ul style="list-style-type: none"> • What is Market Risk; • Market Risk valuation methods; • Market Risk measurement (standardized approach); • Market Risk reporting (SA approach); • Market Risk cases (SA approach). 	<p>The module is targeted at bankers (risk managers, treasury managers and credit analysts) and regulators who wish to gain insight into the Market Risk Management process.</p> <p>The module is at an intermediate level and assumes an understanding of banking products.</p>	8 hours
		Internal Ratings Based	<p>Our Market Risk IRB module is based on the Basel II Market Risk Internal Ratings Based Approach elements. This module will provide you with comprehensive knowledge of the risk arising from movements in market prices of on and off-balance positions. The topics covered by this module are:</p> <ul style="list-style-type: none"> • General criteria; • Specification of market risk factors; • Qualitative standards; • Stress testing; • External validation; • Combination of internal models and the standard methodology; • Treatment of specific risk; • Model validation standards; • Market Risk reporting (IRB approach); • Market Risk cases (IRB approach). 	<p>The module is targeted at bankers (risk managers, treasury managers and credit analysts) and regulators who wish to gain insight into the Market Risk Management process.</p> <p>The module is at an advanced level and assumes an understanding of banking products and Market Risk management (standardized approach).</p>	8 hours
	Operational Risk	Basic Indicator, Standardized and Advanced	<p>Our Operational Risk module is based on the Basel II Operational Risk Basic Indicator and Standardized Approach elements. This module will provide you with comprehensive knowledge of the risk arising from inadequate or failed internal processes. The topics covered by this module are:</p> <ul style="list-style-type: none"> • What is Operational Risk; • The Operational Risk Basic Indicator Approach; • The Operational Risk Standardized Approach; • The Operational Risk Advanced Approach; • Operational Risk reporting; • Operational Risk cases. 	<p>The module is targeted at bankers (risk managers, internal auditors, IT managers and compliance officers) and regulators who wish to gain insight into the Operational Risk Management process.</p> <p>The module is at an intermediate level and assumes a basic understanding of banking.</p>	8 hours
	Large Exposures	not applicable	<p>Our large exposure module is based on the Financial Supervision Act (WFT). This module will provide you with comprehensive knowledge of the risk arising from concentration of exposures to a single counterparty or group of connected counterparties. The topics covered by this module are:</p> <ul style="list-style-type: none"> • What is a Large Exposure; • Large Exposure limits; • Large Exposure Exceptions; • Large Exposures reporting; • Large Exposures cases. 	<p>The module is targeted at for bankers (risk managers and credit analysts) and regulators who wish to gain insight into the Large Exposure Management process.</p> <p>The module is at an intermediate level and assumes a basic understanding of banking.</p>	4 hours
	Financial Reporting	not applicable	<p>Our Financial Reporting module is based on the Standardized Financial Reporting Framework. This module will provide you with comprehensive knowledge on the presentation of your Financial Reporting and how this interacts with your Risk Reporting. The topics covered by this module are:</p> <ul style="list-style-type: none"> • What is FinRep reporting; • Accounting and measurement rules; • Scope of application; • Financial Reporting structure; 	<p>The module is targeted at for bankers (controllers, auditors) and regulators who wish to gain insight into the Standard Financial Reporting Framework.</p> <p>The module is at an intermediate level and assumes a basic understanding of banking, financial accounting and risk management reporting.</p>	8 hours

Pillar II			<ul style="list-style-type: none"> • Financial Reporting schedules; • Financial Reporting link to Risk Reporting • Financial Reporting cases. 		
	Supervisory Review and Evaluation Process	Standardized and Internal Ratings Based	<p>Our Supervisory Review and Evaluation Process module is based on the Financial Supervision Act (WFT) and the SREP (Supervisory Review and Evaluation Process) Manual. This module will provide you with comprehensive knowledge of the Internal Capital Adequacy Assessment Process (ICAAP) and the validation of this process by the Supervisor. The topics covered by this module are:</p> <ul style="list-style-type: none"> • Capital definitions; • The Internal Capital Adequacy Assessment Process; • The Supervisory Review and Evaluation Process; • SREP quantitative analyses report; • SREP qualitative analyses report. 	<p>This module is targeted at bankers (risk managers and senior management) and regulators who wish to gain insight into the Assessment of the Internal Capital Adequacy Process and its Validation Process.</p> <p>The module is at an advanced level and assumes a understanding of banking and risk management.</p>	4 hours
	Interest Rate Risk Banking Book	Standardized and Internal Ratings Based	<p>Our Interest Rate Risk in Banking Book module is based on Basel II directives regarding Interest rate Risk and the SREP (Supervisory Review and Evaluation Process) Manual. This module will provide you with comprehensive knowledge to assess the quality of the Interest Rate Risk management of the banking book. The topics covered by this module are:</p> <ul style="list-style-type: none"> • Interest Rate Risk and Interest Rate Risk Banking Book Valuation; • Model Risk; • Quantitative and qualitative elements to assess Interest Rate Risk; • High Interest Rate Risk and increased supervision regime; • Interest Rate Risk Banking Book report; 	<p>The module is targeted at bankers (risk managers, treasury managers and credit analysts) and regulators who wish to gain insight into the Interest Rate Risk in the Banking Book.</p> <p>The module is at an advanced level and assumes an understanding of banking products and Market Risk management (standardized approach).</p>	4 hours
	Economic Capital	Internal Ratings Based	<p>Our Economic Capital module is based on the advanced Basel II minimum capital requirement elements such as PD and LGD. This module will provide you with comprehensive knowledge to assess the amount of capital considered as a need to cover the risks of a transaction or business unit. Note that this knowledge can also be applied to assess the performance of your departments or for pricing of financial products. Topics covered in this module are:</p> <ul style="list-style-type: none"> • What is economic Capital; • What type of risks should be considered; • How should all these risks be measured; • What modeling decisions should inform the analyses; • Economic Capital Modeling Example; 	<p>This module is targeted at bankers (risk managers and senior management) who wish to gain insight into Economic Capital.</p> <p>The module is at an advanced level and assumes a understanding of banking and risk management.</p>	8 hours
	Stress Test	Standardized and Internal Ratings Based	<p>Our Stress Tests module is based on the Basel II framework as mentioned in paragraph 434, 435 and 765. This module will provide you with comprehensive knowledge to carry out tests in order to measure the sensitivity of a portfolio to a range of extreme but plausible events. Topics covered by this module are:</p> <ul style="list-style-type: none"> • What is Stress Testing; • Principles for sound Stress Testing practices and supervision; • Stress Testing methodology and scenario selection; • Supervisor recommendations; • Stress Test example; 	<p>The module is targeted at bankers (risk managers and treasury managers) and regulators who wish to gain insight into the Stress Testing.</p> <p>The module is at an intermediate level and assumes an understanding of banking products and Risk management (standardized approach).</p>	4 hours
				<p>Our Market Discipline module is based on Pillar III of the Basel II directive. This module will provide you with comprehensive knowledge of disclosure rules and recommendations which will allow market participants to assess key pieces of information on the scope of your Basel II implementation. Topics covered in this module are:</p>	<p>This module is targeted at bankers (risk managers and senior management) and regulators who wish to gain insight into the Market Discipline disclosure rules and recommendations.</p>

Pillar III	Market Discipline	Standardized and Internal Ratings Based	<ul style="list-style-type: none"> • General considerations; • Disclosure recommendations; • Scope of Application ; • Capital; • Credit Risk Disclosures; • Market Risk Disclosures; • Operational Risk disclosures; • Interest Rate Risk in Trading Book disclosures; • Capital Adequacy disclosures; 	The module is at an advanced level and assumes a basic understanding of banking and risk management.	4 hours
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