

# Pune, India

## INTRODUCTION TO BASEL II

Basel II Champion Level 1 course will help you to develop your skills in Basel II and Risk Management in Banking.

*Get certified to get ahead of the competition.*

BFSI Academy offers a three days comprehensive training program extensively focused on Basel II Capital Accord and Risk Management in Banking. The course focuses on global banking scenario.

The intensive program is designed to give you a thorough and comprehensive understanding of Basel II Accord. The participants will learn the risks in banking operations, need for Basel II accord, importance of capital adequacy, concepts of regulatory/economic capital, RAROC. This intensive course uses a balance of lectures, workshops, case studies and discussions. The program emphasizes on active participation from delegates and includes exercises and case studies.

The course is mainly directed to those working in software companies or intending to work in software companies. .

When you complete this course, you will have total understanding of :

- Basel II Accord Pillars I, II and III
- Credit, Market and Operational Risks
- Capital Adequacy and Concept of Economic Capital
- Risks Mitigation Techniques used in Banks

**BFSI ACADEMY**

BFSI Academy is the training division of MVL Consulting Private Limited.

Visit BFSI Academy at [www.bfsia.com](http://www.bfsia.com)

All our training programs are also available in-house. To arrange an in-house program please contact us on :  
+91-20-25466154 or email [info@mvlco.com](mailto:info@mvlco.com)  
Or email us at [trainings@bfsia.com](mailto:trainings@bfsia.com)

Location: Pune, India

**Duration:**

**3 full days.** Normally held on FRI, SAT and SUN .

**Your investment for this program is:**

**Rs.11,000 plus service tax (currently**

**12.36%)** Fees include all the tuition, full course documentation, lunches and refreshments for the duration of the program but does not include accommodation facility.

**Full course fees is payable in advance by local cheque or demand draft drawn in favor of “MVL Consulting Private Ltd.”**

**Maximum Batch Size : 25 Participants**

**Certification: Basel II Champion Level 1**

**Pre-requisites: Must understand basics of banking**

**Why should you attend:** Banking offers large number of opportunities. Various regulations and competition have made banking sector a major money spinner for many software companies.

**Program Contents**

**Risk Management**

- What is Risk
- Banking Risks - Concepts
- Business Risks and Control Risks
- Credit Risk
- Market Risk
- Operational Risk
- *Exercise : Classification of Banking Risks*
- *Case Study : Barings Bank*
- *Case Study : Long Term Capital Management*

**Risk Based Supervision (RBS) Approach**

- Supervisory Objectives
- What is Risk Based Supervision
- Bank Risk Profiling Template

**Introduction to Basel II Capital Accord**

- Old Basel Capital Accord I
- Need for a revised Capital Accord
- Objectives of the New Accord
- Three Pillar Structure
- Comparison of the Old and New Accords
- Introduction to Pillar I
  - Regulatory Capital and Economic Capital
  - Probability of Default (PD)
  - Loss Given Default (LGD)
  - Exposure at Default (EAD)
- Basics of Approaches to Credit Risk
- Basics of Approaches to Operational Risk
- Introduction to Pillar II and Pillar III
- Credit Risk Mitigation Techniques
- Collateralized Transactions
- On-balance Sheet Netting
- Guarantees and Credit Derivatives
- Interest Rate Swaps, Credit Default Swaps
- Options and Derivatives
- Traditional and Synthetic Securitization
- Guarantees
- Other securities including Physical Collaterals and Assets

# MVL Consulting Training Services Program Booking Form

Phone	Post	Fax	Email & Web
+91-20-25466154	MVL Consulting P. Ltd. #17, Laxman Villa, Near Jog Hospital, Paud Road, Pune 411038, India	+91-20-25422874	<a href="mailto:info@mvlco.com">info@mvlco.com</a> <a href="http://www.mvlco.com">www.mvlco.com</a>  <a href="mailto:mail@bfsia.com">mail@bfsia.com</a> <a href="http://www.bfsia.com">www.bfsia.com</a>

### Program details

Program Name	:	Course date
_____	:	_____
_____	:	Course Location : <b>Pune, India</b>
_____	:	_____
_____	:	Total delegates
_____	:	_____

### Delegate details

Delegate 1	:	Delegate 2
First Name (Mr./Ms./Mrs.)	:	First Name (Mr./Ms./Mrs.)
_____	:	_____
Last Name	:	Last Name
_____	:	_____
Position	:	Position
_____	:	_____

### Organisation details

Company Name	:	Address
_____	:	_____
_____	:	_____
Department	:	_____
_____	:	_____
Email:	:	_____
_____	:	_____
Telephone	:	Zipcode:
_____	:	_____
Fax	:	Country
_____	:	_____

### Payment details

Amount in figures	:	Bank Name
_____	:	_____
Amount in words	:	Bank Branch
_____	:	_____
Cheque Number	:	Cheque date
_____	:	_____

### Approving authority details

Approving Manager	:	Position
_____	:	_____
Department	:	Telephone
_____	:	_____
Email	:	Signature
_____	:	_____

**Terms and Conditions : Please read carefully before signing. Signing will tantamount to acceptance.**

**Registration Fees:**

A full invoice will be sent out when we receive your booking. Fees must be paid in full prior to program start date. The fees include course material and lunch/refreshment, if so declared in the program brochure. The course fees are exclusive of taxes and applicable taxes will have to be paid additionally, unless otherwise stated in the program brochure. Cheques or drafts should made payable to "MVL Consulting Private Limited" and should be payable at par at Pune/Mumbai. No cash payments are accepted. Please note that if full payment is not received prior to program start date, then the admission may be refused.

**Joining Instructions:**

Joining instructions will be sent on receipt of booking and full payment.

**Change of terms and location of program:**

It may be necessary for reasons beyond our control to alter the venue, trainer/s, time-table, contents of a program. Fees will be refunded if the program is cancelled by MVL Consulting Private Limited. We accept no liability for any other cost, losses or damages.

**Cancellation and transfers:**

50% of the full fee will be charged if cancellation takes place between 28 and 14 days before the start of the program. The full fee will be charged if cancellation occurs 14 days or less before the start of the program. Substitutes can be accepted at any time providing we have received confirmation in writing.