

Basel III and IV Masterclass

18th - 19th July 2022

Kempinski Hotel Emirates Dubai,
United Arab Emirates

Major Benefits of Attending

By end of this course, delegates will be able to: -

- **Understand** the origins of the Basel accords (I through IV)
- **Gain** an understanding of where the ideas backing the accords came from (and why they look the way they do)
- **Assess** their own institution's market, credit, operational (and other) risks
- **Calculate** the risk weights associated with different types of risks
- **Calculate** the regulatory risk capital requirements for these risks
- **Assess** the riskiness of different risk and transaction types
- **Explore** techniques to mitigate risks and reduce capital to fair levels (i.e. relevant, fair and applicable to the risks being taken on)

Why you Should Attend?

Basel III and Basel IV are the latest incarnations of the global regulatory framework for banks. These accords set out the important principles, examples and calculations which govern the regulation, measurement, and management of the risks that banks face. While the deadline for full Basel III implementation has now passed, several banks are not yet at full compliance and even those that are, the Basel Committee on Banking Supervision (BCBS) is constantly tweaking inputs and calibrating measurements. It is important that banks remain up to date with what is involved and required for full regulatory compliance. The Basel IV rules are still being implemented (piecemeal) so full implementation is still several years away (2027). Basel IV is, however, fairly complex with many moving parts, and many banks are already deep into the implementation of these latest rules but struggling to make sense of requirements.

It is important to note that Basel II remains very much "in force"; Basel III and IV are patches which were designed to repair the existing (Basel II) framework: they were not designed as replacements for the Basel II accord. For this and other reasons, it will be important to cover a brief history of the accords, where they came from and why they look the way they do. Understanding these points will assist in understanding where Basel II and IV originated and what they "fix" in Basel II.

Who Should Attend?

Directors, General Managers, Vice Presidents, Heads, Senior Managers, Managers, Analysts, Controllers and Executives of:

- Risk managers
- Basel regulatory personnel
- Model validation and model construction
- Internal Audit and compliance
- ICAAP implementation

Organized by:



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