

Integrated Risk Management Program



About the Program

Risk management is a complex function and requires specialised skills and expertise. Basel II and Basel III require banks to maintain adequate economic capital to meet both Pillar 1 and Pillar 2 risks. As the domestic market integrates with the international markets, the banks would have to develop necessary expertise and skill in managing various types of risks in a scientific manner. It is necessary that bank personnel fully understand the issues and challenges involved in risk management. It is also important to know that while we may be talking about credit risk, market risk and operational risk as separate risks, risks for all purposes are inter related and cannot be looked in isolation.

Program Objective

The objective of the program is to enable necessary skill building in the area of risk management for bank officers at the level of Assistant General Manager and above. The program will focus on Credit, Market, Operational risks, other / residual risks as enumerated as Pillar 2 risks and risk management at an aggregated or integrated level. There would be sufficient emphasis on measurement of credit risk, credit concentration risk and market risk (duration and value at risk). Risk measurement and stress testing techniques/examples would be covered by way of Excel demonstrations / hands on exercises. The program will also cover topics like risk pricing & RAROC, project & infrastructure financing, securitization of assets, insolvency & bankruptcy code, expected credit losses under Ind AS, transfer pricing and use of derivatives.

Participant Profile

Officers of banks at the level of AGM or equivalent and above.

Date: July 31 to August 4, 2017

Time: 9:30 AM to 5:30 PM

Venue: Taj Lands End, Bandra (W), Mumbai

Type: Non-residential program

Fee: ₹ 95,000/- + applicable taxes per participant

**Last date for filing nomination :
July 21, 2017**

Nominations now open

For filing online nominations, please click on the link below:

<http://cafral.org.in/IRM>

For further program related query, please contact:

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Program Conditions

- Program fee is payable before the program.
- Nomination may be cancelled up to seven days before the program.
- The organisation may depute another officer for the program, if the nominated officer cannot attend the program.

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