

## Risk Management



**606-P26-BE-1**



**Blended/  
(In-Class/e-Learning)**



**10 hours**

### Course Description:

This course is designed to understand how the Basel accords significantly affect how banks are structured and the strategies they pursue and will identify regulatory capital at Egyptian banks, credit risk, market risk and operational risk. In addition to the global liquidity standards.

### Target Audience:

This program targets those who work in the departments of: risks, credit, treasury, audit, internal control, finance and compliance. In addition to the related parties with the enterprise risk management (ERM).

### Course Objectives:

By the end of the program, participants will be able to:

- Illustrate the development of Basel I, II, III accords.
- Classify all types of risks.
- List additional Basel III requirements.
- Summarize – Basel IV.

### Course Outline:

#### Module 1: The development of Basel I, II, III accords – E learning

- History of Basel I.
- Basel II pillars.
- Basel III framework.
- New updates in Basel IV.

#### Module 2: Capital adequacy ratio – In class

- Regulatory Capital.
- Credit Risk approaches.
- Operational Risk approaches.
- Market Risk approaches.

#### Module 3: Additional Basel III requirements (E learning – In class)

- G-SIBS regulations.
- Leverage Rule.
- liquidity Coverage Ratio.
- net Stable Funding Ratio (NSFR).

### Assessment Strategy:

Participants will be assessed on their interaction and participation in the group exercises.

### Prerequisites:

None.

### Course Language:

English.