

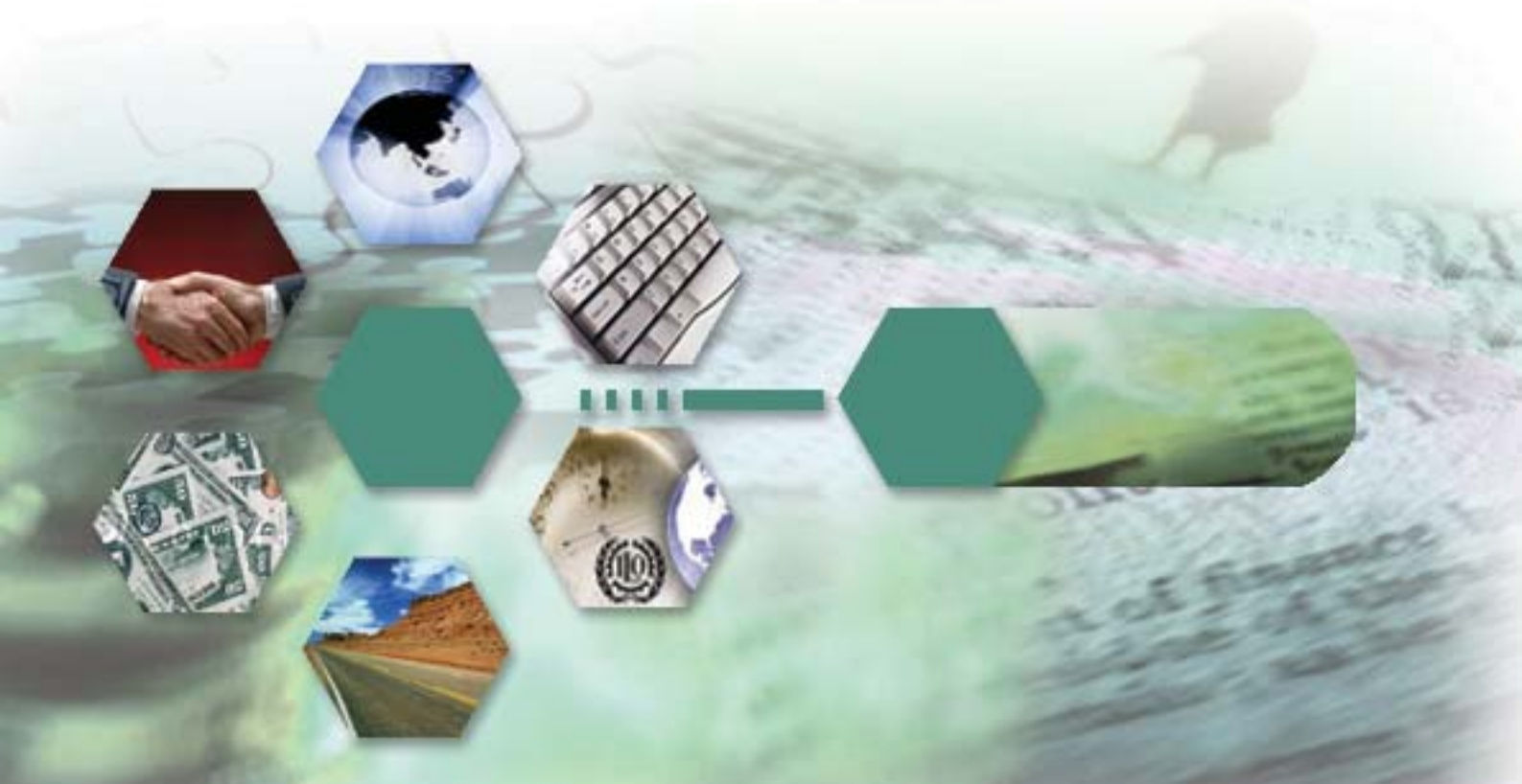
e-learning and reference solutions for the global finance professional

Basel II University

A comprehensive e-learning product on the new capital adequacy framework issued by the Basel Committee.

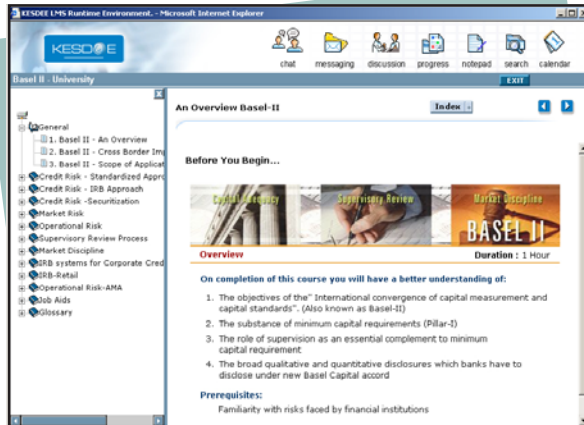
Upon completion of the course, the user will be able to:

- Understand the requirements of Basel II and its background
- Specify the data requirements for the key calculations involved in various approaches
- Perform the basic calculations for both the Standardized and IRB approaches
- Understand the advanced approaches for credit risk as well as operational risk
- Identify the specific issues to be addressed under supervisory review process (Pillar II)
- Understand the general considerations with regard to disclosure requirements (Pillar III)



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Overview

This is a comprehensive course that covers the requirements for Basel II as per the revised framework "International Convergence of Capital Measurement and Capital Standards". It covers in detail the primary components, or pillars, i.e., minimum capital requirements, supervisory review process and market discipline.

Course Level & Number of Courses

Intermediate Level
Library of 63 Courses

Instructional Method

Dynamic, Interactive e-learning

Recommended Background

Familiarity with basic financial concepts

Duration

Time taken to complete each Course: Two - Three hours

Learning Path

Suggested Learning Paths for different target audience are given in the following pages

For more information, please visit:

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General

1. Basel II - An Overview
2. Basel II - Cross Border Implementation Issues
3. Basel II - Scope of Application

Credit Risk - Standardized Approach

4. Basel II Standardised Approach - Risk Weight Frame Work
5. Basel II Standardised Approach - Credit Risk Mitigation
6. Basel II Standardised Approach - External Credit Assessments
7. Simplified Standardised Approach

Credit Risk - IRB Approach

8. Basel II - Corporate IRB Portfolio
9. Basel II - Corporate IRB Portfolio - Specialized Lending Portfolio
10. Basel II - Sovereign IRB Portfolio
11. Basel II - Bank IRB Portfolio
12. Basel II - Residential Mortgage Exposures
13. Basel II - Qualifying Revolving Retail Exposures
14. Basel II - Other Retail Portfolio
15. Basel II - Equity Exposures Portfolio
16. Basel II - Purchased receivables IRB Portfolio
17. Basel II and IRB - Minimum Requirements
18. Basel II - Treatment of Expected losses

Credit Risk - Securitization

19. Basel II Securitization - Standardised Approach
20. Basel II Securitization - IRB approach
21. Basel II Securitization - Operational requirements
22. Basel II - Supervisory review process - Securitization

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Market Risk

23. Market risk - Overview
24. Standardized Approach - Interest Rate Risk
25. Standardized Approach - Equity Position Risk
26. Standardized Approach - Foreign Exchange Risk
27. Standardized Approach - Commodity Risk
28. Standardized Approach - Options Risk
29. Internal Models Approach - Qualitative and Quantitative Standards
30. Internal Models Approach - Specifications to Market Risk Factors
31. Internal Models Approach - Stress Testing

Operational Risk

32. Basic Indicator Approach
33. Standardized Approach
34. Advanced Measurement Approaches
35. Mapping of Business Lines and Loss Event Classification
36. Operational Risk Management-Sound Practices
37. Qualifying Criteria For Operational Risk

Supervisory Review Process

38. Basel II - Supervisory review process Key Principles (Pillar II)
39. Basel II - Supervisory review process Specific Issues (Pillar II)
40. Basel II - Supervisory review process Interest Rate Risk (Pillar II)

Market Discipline

41. Market discipline - General Considerations (Pillar III)
42. Market discipline - Disclosure requirements (Pillar III)

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IRB systems for Corporate Credit

- 43. Overview
- 44. Ratings for IRB systems
- 45. Quantification of IRB Systems - PD
- 46. Quantification of IRB Systems - LGD
- 47. Quantification of IRB Systems - EAD and Maturity
- 48. Data Maintenance Framework
- 49. Control and Oversight Mechanisms

IRB - Retail

- 50. Introduction
- 51. Retail Risk Segmentation systems for IRB
- 52. Quantification of IRB Systems - PD
- 53. Quantification of IRB Systems - LGD
- 54. Quantification of IRB Systems - EAD and Maturity
- 55. Quantification: Special cases
- 56. Validation
- 57. Data Maintenance
- 58. Control and Oversight Mechanisms

Operational Risk - AMA

- 59. Operational Risk - Introduction and CG
- 60. Operational Risk Management Elements
- 61. Elements of an AMA Framework
- 62. Risk Quantification and Mitigation
- 63. Data Maintenance and Testing

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JOB AIDS

- Benchmarking Data
- Disclosures
- Global Best Practices
- Measurement Tools
- Regulations

List of calculators that are present in Job Aids

Calculators in Basel II University

1. Capital Ratio
2. Basic Indicator Approach
3. Credit Enhancement Level
4. CDD - Comprehensive Basel II Calculator
5. CDD - Retail Exposures
6. Corporate Exposures - IRB Approach
7. Comprehensive Approach
8. Standardized Approach
9. Effective Maturity
10. Currency and Maturity Mismatch
11. Credit Risk - Standardized Approach
12. Capital Charge For Operational Risk - Alternative Standardized Approach
13. Capital Charge Basic Indicator Approach(ORM)
14. Standardized Approach (ORM)
15. Internal Measurement Approach
16. Maturity Ladder Approach For Commodities Risk
17. Delta - Plus Method For Options

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Suggested learning paths for different audience and for different purposes

Audience / Purpose	Learning Path
1. Top Management	<p>Courses</p> <ol style="list-style-type: none"> 1. Basel II - An Overview 2. Credit Risk - Basel II Standardized Approach - Risk Weight Frame work 3. Credit Risk - IRB Approach - Basel II - Corporate IRB Portfolio 4. Operational Risk - Basic Indicator Approach 5. Basel II - Supervisory review process Interest Rate Risk (Pillar II) 6. Market discipline - General Considerations (Pillar III) <p>Job Aids</p>
2. Broad awareness for a large group	<p>Courses</p> <ol style="list-style-type: none"> 1. Basel II - An Overview 2. Credit Risk - Simplified Standardized Approach 3. Operational Risk - Basic Indicator Approach 4. Basel II - Supervisory review process Interest Rate Risk (Pillar II) 5. Market discipline - General Considerations (Pillar III) <p>Job Aids</p>
3. Market Risk - Basic	<p>Courses</p> <ol style="list-style-type: none"> 1. Basel II - An Overview 2. Market Risk - Overview 3. Market Risk - Standardized Approach - Interest Rate Risk 4. Market Risk - Standardized Approach - Equity Position Risk 5. Market Risk - Standardized Approach - Foreign Exchange Risk 6. Market Risk - Standardized Approach - Commodity Risk 7. Market Risk - Standardized Approach - Options Risk 8. Basel II - Supervisory review process Interest Rate Risk (Pillar II) 9. Market discipline - General Considerations (Pillar III) <p>Job Aids</p>

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Audience / Purpose	Learning Path
<p>4. Market Risk - Intermediate</p>	<p>Courses</p> <ol style="list-style-type: none"> 1. Basel II - An Overview 2. Market Risk - Overview 3. Market Risk - Internal Models Approach - Qualitative and Quantitative Standards 4. Market Risk - Internal Models Approach - Specifications to Market Risk Factors 5. Basel II - Supervisory review process Interest Rate Risk (Pillar II) 6. Market discipline - General Considerations (Pillar III) <p>Job Aids</p>
<p>5. Market Risk - Advanced</p>	<p>Courses</p> <ol style="list-style-type: none"> 1. Basel II - An Overview 2. Market Risk - Internal Models Approach - Stress Testing 3. Basel II - Supervisory review process Interest Rate Risk (Pillar II) 4. Market discipline - General Considerations (Pillar III) <p>Job Aids</p>
<p>6. Credit Risk - Basic</p>	<p>Courses</p> <ol style="list-style-type: none"> 1. Basel II - An Overview 2. Credit Risk - Basel II Standardized Approach - Risk Weight Frame work 3. Credit Risk - Basel II Standardized Approach - Credit Risk Mitigation 4. Credit Risk - Basel II Standardized Approach - External Credit Assessments 5. Credit Risk - Simplified Standardized Approach 6. Credit Risk - Securitization - Basel II - Securitization - Standarised Approach 7. Basel II - Supervisory review process Key Principles (Pillar II) 8. Market discipline - General Considerations (Pillar III) <p>Job Aids</p>

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Audience / Purpose	Learning Path
<p>7. Credit Risk - Intermediate</p>	<p>Courses</p> <ol style="list-style-type: none"> 1. Basel II - An Overview 2. Credit Risk - IRB Approach - Basel II - Corporate IRB Portfolio 3. Credit Risk - IRB Approach - Basel II - Corporate IRB Portfolio - Specialized Lending Portfolio 4. Credit Risk - IRB Approach - Basel II - Sovereign IRB Portfolio 5. Credit Risk - IRB Approach - Basel II - Bank IRB Portfolio 6. Credit Risk - IRB Approach - Basel II - Residential Mortgage Exposures 7. Credit Risk - IRB Approach - Basel II - Qualifying Revolving Retail Exposures 8. Credit Risk - IRB Approach - Basel II - Other Retail Portfolio 9. Credit Risk - IRB Approach - Basel II - Equity Exposures Portfolio 10. Credit Risk - IRB Approach - Basel II - Purchased receivables IRB portfolio 11. Credit Risk - IRB Approach - Basel II & IRB - Minimum Requirements 12. Credit Risk - IRB Approach - Basel II - Treatment of expected losses. 13. Basel II - Supervisory review process Specific Issues (Pillar II) 14. Market discipline - Disclosure requirements (Pillar III) <p>Job Aids</p>
<p>8. Credit Risk - Advanced</p>	<p>Courses</p> <ol style="list-style-type: none"> 1. Basel II - An Overview 2. Credit Risk - Securitization - Basel II - Securitization - Standarised Approach 3. Credit Risk - Securitization - Basel II - Securitization - IRB approach 4. Credit Risk - Securitization - Basel II - Securitization - Operational Requirements 5. Credit Risk - Securitization - Basel II - Supervisory review process - securitization <p>Job Aids</p>

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Audience / Purpose	Learning Path
<p>9. Operational Risk - Basic</p>	<p>Courses</p> <ol style="list-style-type: none"> 1. Basel II - An Overview 2. Operational Risk - Basic Indicator Approach <p>Job Aids</p>
<p>10. Operational Risk - Intermediate</p>	<p>Courses</p> <ol style="list-style-type: none"> 1. Basel II - An Overview 2. Credit Risk - Simplified Standardized Approach 3. IRB systems for Corporate Credit - Data Maintenance Framework or IRB systems for Corporate Credit - Control and Oversight Mechanisms 4. IRB - Retail - Data Maintenance or IRB - Retail - Control and Oversight Mechanisms 5. Operational Risk - AMA - Data Maintenance and Testing <p>Job Aids</p>
<p>11. Operational Risk - Advanced</p>	<p>Courses</p> <ol style="list-style-type: none"> 1. Basel II - An Overview 2. Operational Risk - Advanced Measurement Approaches 3. Operational Risk - Mapping of Business Lines and Loss Event Classification 4. Operational Risk - Operational Risk Management - Sound Practices 5. Operational Risk - Qualifying Criteria For Operational Risk 6. Market discipline - General Considerations (Pillar III) 7. Market discipline - Disclosure requirements (Pillar III) <p>Job Aids</p>

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Audience / Purpose	Learning Path
<p>12. For Software Developers</p>	<p>Courses</p> <ol style="list-style-type: none"> 1. Basel II - An Overview 2. IRB systems for Corporate Credit - Overview 3. IRB systems for Corporate Credit - Ratings for IRB systems 4. IRB systems for Corporate Credit - Quantification of IRB Systems - PD 5. IRB systems for Corporate Credit - Quantification of IRB Systems - LGD 6. IRB systems for Corporate Credit - Quantification of IRB Systems - EAD and Maturity 7. IRB Systems - EAD and Maturity 8. IRB systems for Corporate Credit - Data Maintenance Framework 9. IRB systems for Corporate Credit - Control and Oversight Mechanisms 10. IRB - Retail - Introduction 11. IRB - Retail - Retail Risk Segmentation systems for IRB 12. IRB - Retail - Quantification of IRB Systems-PD 13. IRB - Retail - Quantification of IRB Systems-LGD 14. IRB - Retail - Quantification of IRB Systems-EAD and Maturity 15. IRB - Retail - Quantification: Special cases 16. IRB - Retail - Validation 17. IRB - Retail - Data Maintenance 18. IRB - Retail - Control and Oversight Mechanisms 19. Operational Risk - AMA - Introduction and Corporate Governance 20. Operational Risk - AMA - Operational Risk Management Elements 21. Operational Risk - AMA - Elements of an AMA Framework 22. Operational Risk - AMA - Risk Quantification and Mitigation 23. Operational Risk - AMA - Data Maintenance and Testing <p>Job Aids</p>

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Audience / Purpose	Learning Path
13. Asset Securitization	Courses <ol style="list-style-type: none">1. Basel II - An Overview2. Credit Risk - Securitization - Basel II - Securitization - Standardised Approach3. Credit Risk - Securitization - Basel II - Securitization - IRB approach4. Credit Risk - Securitization - Basel II - Securitization - Operational Requirements5. Credit Risk - Securitization - Basel II - Supervisory review process - securitization Job Aids
14. For internal auditors	Courses <ol style="list-style-type: none">1. Basel II - An Overview2. Operational Risk - Standardized Approach Job Aids

The above are suggested Learning Paths. A delegate can choose any set of courses in the Learning Path. These Learning Paths can be used to make progress from one level to the next, or one competency to the other.

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1. Asset Liability Management	Library of 28 Courses
2. Liquidity Management and Contingency Funding Plan	Library of 14 Courses
3. Financial Institution Analysis - CAMELS Approach	Library of 8 Courses
4. Financial Mathematics	Library of 7 Courses
5. Global Banking Supervision	Library of 15 Courses
6. Capital Adequacy Planning (Basel I)	Library of 7 Courses
7. Basel II-New Capital Accord	Library of 8 Courses
8. Basel II-University	Library of 63 Courses
9. Sarbanes-Oxley Act	Library of 12 courses
10. Futures & Forwards	Library of 7 Courses
11. Swaps	Library of 7 Courses
12. Options	Library of 10 Courses
13. Market Risk (Basic Level)	Library of 8 Courses
14. Market Risk (Intermediate Level)	Library of 8 Courses
15. Market Risk (Advanced Level)	Library of 4 Courses
16. Value at Risk	Library of 16 Courses
17. Credit Analysis	Library of 13 Courses
18. Credit Ratings	Library of 3 Courses
19. Counterparty Credit Risk	Library of 9 Courses
20. Credit Risk Modeling	Library of 6 Courses
21. Credit Derivatives	Library of 23 Courses
22. Operational Risk Management	Library of 21 Courses
23. Asset Securitization	Library of 28 Courses
24. Asset Liability Management for Insurance Companies	Library of 29 Courses
25. Anti-Money Laundering	Library of 6 Courses
26. Financial Privacy	Library of 6 Courses
27. Corporate Governance	Library of 9 Courses
28. Money Markets	Library of 9 Courses
29. Fixed Income Markets	Library of 17 Courses
30. Equity Markets	Library of 10 Courses
31. Foreign Exchange Markets	Library of 9 Courses
32. Foreign Exchange Management	Library of 7 Courses
33. Treasury Analytics	Library of 5 Courses
34. Interest Rate Risk Management	Library of 4 Courses
35. Funding and Investments	Library of 5 Courses
36. Implementation - Treasury Management	Library of 4 Courses
37. Case Studies - Treasury Management	Library of 5 Courses
38. Understanding Financial Statements	Library of 2 Courses
39. Budgeting	Library of 5 Courses
40. Management Accounting	Library of 7 Courses
41. Financial Accounting	Library of 9 Courses
42. ePRM Coach	Library of 53 Courses
43. eFRM Coach	Library of 60 Courses

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