

Course No. 1036

Basel Framework & Banking Risk Management

RISK MANAGEMENT
FINANCE, INVESTMENT & BANKING

DURATION

5 Days

LOCATION

Lisbon, Portugal

DELIVERY

Classroom

DATES

4 – 8 Jan 2027



Scheduled Event Details

CITY	Lisbon, Portugal
DATE	4 – 8 Jan 2027
DELIVERY TYPE	Classroom
COURSE FEE	€5,400

Course Overview

Basel Framework & Banking Risk Management is a comprehensive professional training course designed to provide banking and financial professionals with an in-depth understanding of the Basel regulatory framework and its practical application in modern banking risk management. As financial institutions operate in an increasingly complex regulatory environment characterized by evolving risks, heightened supervisory expectations, digital transformation, and global financial uncertainty, a strong understanding of the Basel Framework has become essential for strengthening risk governance, maintaining financial stability, protecting capital, and ensuring long-term organizational resilience.

This course provides participants with a structured understanding of the evolution and objectives of the Basel Framework, including Basel I, Basel II, and Basel III, while examining current regulatory developments affecting banking institutions. Participants will explore how the Basel standards support effective Banking Risk Management through enhanced capital adequacy, liquidity management, leverage control, supervisory review, market discipline, and enterprise-wide risk governance. The program emphasizes the strategic integration of regulatory compliance with sustainable business growth and prudent risk-taking.

The course also examines the application of Basel principles across key banking risk categories, including credit risk, market risk, operational risk, liquidity risk, interest rate risk in the banking book, capital management, stress testing, and enterprise risk management. Participants will gain practical knowledge of capital adequacy calculations, risk-weighted assets, liquidity standards, governance frameworks, supervisory expectations, and regulatory reporting while understanding how these components contribute to sound banking operations and organizational resilience.

Through practical case studies, regulatory scenarios, and interactive workshops, participants will strengthen their ability to interpret Basel requirements, assess regulatory impacts, improve internal

governance, and enhance banking risk management practices. By the end of the course, participants will be equipped to support regulatory compliance, strengthen organizational risk management frameworks, improve capital and liquidity planning, and contribute to sustainable financial performance within banking and financial institutions.

Objectives

- Analyze the evolution, principles, and objectives of the Basel Framework and evaluate its application within banking institutions by the end of the course.
- Develop a comprehensive understanding of Basel I, Basel II, and Basel III requirements and their impact on Banking Risk Management.
- Evaluate capital adequacy, risk-weighted assets, leverage requirements, and regulatory capital planning using practical banking scenarios.
- Apply Basel principles to the management of credit risk, market risk, operational risk, liquidity risk, and interest rate risk in the banking book.
- Design governance frameworks that support regulatory compliance, effective risk oversight, and prudent decision-making.
- Improve banking risk management practices through the implementation of Basel-aligned internal controls, policies, and reporting frameworks.
- Strengthen liquidity and capital planning by applying Liquidity Coverage Ratio (LCR), Net Stable Funding Ratio (NSFR), and capital adequacy requirements.
- Implement stress testing, scenario analysis, and supervisory review processes consistent with Basel expectations.
- Assess emerging regulatory developments and their implications for banking operations, governance, and enterprise risk management.
- Align Basel Framework implementation with Enterprise Risk Management, strategic objectives, and sustainable organizational performance before course completion.

Who Should Attend

This course is designed for Chief Risk Officers, Enterprise Risk Managers, Credit Risk Managers, Market Risk Managers, Operational Risk Managers, Liquidity Risk Managers, Compliance Managers, Regulatory Affairs Specialists, Internal Audit Managers, Internal Control Managers, Treasury Managers, Capital Management Specialists, Asset and Liability Management (ALM) Managers, Governance Professionals, and banking supervisors responsible for implementing

regulatory frameworks within financial institutions.

The program is equally valuable for Chief Financial Officers, Chief Compliance Officers, Chief Internal Auditors, Executive Management Teams, Board Risk Committee members, Asset and Liability Committee (ALCO) members, Finance Managers, Treasury Executives, Strategy Managers, Central Bank Professionals, Banking Regulators, Financial Analysts, and senior decision-makers responsible for regulatory compliance, capital planning, governance, and enterprise-wide Banking Risk Management.

Learning Outcomes

- By the end of this course, participants will be able to:
- Explain the evolution and core principles of the Basel Framework and its role in Banking Risk Management.
- Interpret Basel I, Basel II, and Basel III requirements and assess their organizational impact.
- Evaluate capital adequacy, risk-weighted assets, and leverage requirements using Basel methodologies.
- Apply Basel principles to credit, market, operational, liquidity, and interest rate risk management.
- Assess Liquidity Coverage Ratio (LCR), Net Stable Funding Ratio (NSFR), and capital planning requirements.
- Develop governance structures that support regulatory compliance and effective risk oversight.
- Integrate stress testing and scenario analysis into Basel-based risk management frameworks.
- Prepare regulatory reports and management information aligned with Basel supervisory expectations.
- Evaluate emerging regulatory developments and recommend improvements to organizational risk management practices.
- Develop an implementation roadmap for strengthening Basel Framework compliance and Banking Risk Management capabilities within their institutions.

Course Outline

DAY 01

Foundations of the Basel Framework

- Evolution of Basel I, Basel II, and Basel III
- Objectives and principles of the Basel Framework
- International regulatory environment and supervisory expectations
- The relationship between Basel standards and Banking Risk Management

PRACTICAL APPLICATION

Assessing Basel implementation within a banking institution

DAY 02

Capital Adequacy and Risk Measurement

- Regulatory capital and capital adequacy requirements
- Risk-Weighted Assets (RWA)
- Leverage Ratio framework
- Capital planning and capital management

PRACTICAL APPLICATION

Calculating regulatory capital and evaluating capital adequacy

DAY 03

Basel Framework and Banking Risk Management

- Credit risk under the Basel Framework
- Market risk and operational risk requirements
- Liquidity risk management under Basel III
- Interest Rate Risk in the Banking Book (IRRBB)

DAY 03 — CONTINUED

PRACTICAL APPLICATION

Applying Basel principles to integrated banking risk management

DAY 04**Governance, Supervision, and Regulatory Compliance**

- Supervisory Review Process (Pillar 2)
- Market Discipline and regulatory disclosure (Pillar 3)
- Enterprise Risk Management and governance integration
- Stress testing and scenario analysis under Basel expectations

PRACTICAL APPLICATION

Preparing Basel compliance reports and governance recommendations

DAY 05**Building a Basel-Aligned Risk Management Framework**

- Strengthening governance and risk culture
- Regulatory developments and future Basel priorities
- Continuous improvement of Banking Risk Management practices
- Basel implementation challenges and organizational readiness

FINAL WORKSHOP

Developing a comprehensive Basel Framework & Banking Risk Management implementation plan that includes capital adequacy planning, Risk-Weighted Asset management, liquidity standards, governance enhancements, stress testing, regulatory reporting, internal control improvements, supervisory compliance, and continuous improvement initiatives to strengthen financial resilience, regulatory compliance, sustainable growth, and organizational performance.



Register or Request More Information

Course page: <https://quest-training.com/courses/basel-framework-banking-risk-management>

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