

## **Program on Implementation of Advanced Approach (IRB) of Basel II**

IRB Approach for Credit Risk under Basel II poses challenges both for banks and regulator. Banks have to prepare their own IRB Credit Risk models and get it vetted from the regulator. Some banks have been developing credit risk assessment models but they are not in public domain for study. Diverse efforts by different players in the market are being made.

### **Program Objective**

The objective of the program is to help the bankers to develop IRB credit risk models. The program will also give guidance on arriving at probability of default (PD), loss given default (LGD) and EAD numbers on the loan asset of a banker. It will also throw light on assessment of the correlation factor amongst borrowings and borrowers. From regulators point of view, the program will give feedback regarding various valuation methods.

### **Program Highlights**

- Banks can strategize with their core teams in sequencing and prioritizing events associated with Basel II.
- Speakers are specialised in Basel II.
- Provides platform for interaction with speakers and other participants.

### **Participants Profile**

Senior executives leading Basel II Implementation initiatives and / or working in the Risk Management Departments of banks and FIs and is / will be directly involved in the implementation of Basel II Framework in Credit Risk Management areas.

**Date:** December 23 & 24, 2014

**Time:** 9:00 AM to 5:00 PM

**Venue:** **Salcette (I & II), Taj Lands End, Bandra (W), Mumbai**

**Program Type:** Non-residential

**Program Fee:** For one nomination Rs.20,000/- + service tax @12.36% per person

**For Nomination Form please visit our site**  
[www.cafral.org.in](http://www.cafral.org.in)

**For more details, contact:**

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### **Program Conditions:**

- Program fee is payable before the program
- Nomination may be cancelled up to two days before the program
- Organisation may depute another officer for the program, if the nominated person cannot attend the program
- Program fee will not be refunded, if the nomination is cancelled within two days of the program
- CAFRAL reserves the right to reject the nomination without assigning any reason