

BASEL II Training (2 day)

<p><u>Day -1</u> Morning Session (10:00-1:00)</p>	<p>✓ Introduction to BASEL II:</p> <ul style="list-style-type: none"> ○ BIS and BCBS ○ First Capital Accord ○ Bangladesh Regulatory Environment ○ Role of Bangladesh Bank
<p>Afternoon Session (2:00-5:00)</p>	<p>✓ Pillar I: Minimum Capital Requirements</p> <ul style="list-style-type: none"> ○ Credit Risk: Standardized Approach ○ Foundation IRB Approach ○ Advanced IRB Approach ○ Market Risk ○ Operational Risk
<p><u>Day-2</u> Morning Session (10:00-1:00)</p>	<p>✓ Pillar II: Supervisory Review</p> <ul style="list-style-type: none"> ○ Internal Assessment (ICAAP) ○ Assessment Evaluation (SREP) ○ Risk Management System ○ Internal Control <p>✓ Pillar III: Market Discipline</p> <ul style="list-style-type: none"> ○ Disclosure Requirements ○ Proportionality Principle ○ Risk Exposure and Management ○ Supervisory Actions
<p>Afternoon Session (2:00-5:00)</p>	<p>✓ Stress Testing:</p> <ul style="list-style-type: none"> ○ Value at Risk (VaR) ○ Extreme Value Theory (EVT) ○ Sensitivity Analysis ○ Scenario Analysis ○ Capital Adequacy <p>✓ Basel III</p> <ul style="list-style-type: none"> ○ Future of Compliance

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