

# THE EVOLUTION OF THE BASEL TRADING BOOK WORKSHOP

*“Deep Dive into Basel Trading Book Reforms and Their Impact on Risk Management and Capital Adequacy.”*

## Schedule

Venue (InHouse)	Fees
At Your Organization Premises	Ask For The Quotation

► **Available delivery methods:** In-House Training

## Introduction

This workshop offers a comprehensive exploration of the Basel Trading Book regulations, tracing their evolution, key reforms, and implications for financial institutions. Participants will gain an in-depth understanding of regulatory requirements, risk measurement techniques, and the operational challenges associated with Basel standards, enabling improved compliance and strategic decision-making.

## Objectives

By the end of this workshop, participants will be able to:

- Understand the historical context and evolution of the Basel Trading Book framework
- Analyze key Basel reforms impacting trading book capital requirements
- Apply methodologies for measuring market and credit risk in the trading book
- Assess challenges related to boundary determination between banking and trading books
- Explore best practices for regulatory reporting and compliance
- Evaluate the impact of Basel reforms on trading strategies and risk appetite

## Why Attend

- Stay updated with the latest Basel trading book regulatory reforms
- Enhance your ability to manage trading book risks effectively
- Understand practical implications for capital allocation and risk governance
- Improve collaboration between risk, finance, and trading teams

## Target Audience

- Risk managers and analysts
- Trading desk managers and staff
- Regulatory compliance professionals
- Financial controllers and auditors
- Investment and treasury professionals
- Consultants specializing in banking regulations

## Individual Benefits

- Master key concepts and methodologies under Basel trading book reforms
- Gain practical insights on implementing regulatory requirements
- Enhance skills in risk measurement and capital management
- Strengthen ability to support organizational compliance efforts

## Organizational Benefits

- Improved risk governance and regulatory compliance
- Enhanced accuracy in capital calculation and allocation
- Better alignment of trading strategies with regulatory expectations
- Strengthened internal controls and reporting frameworks

## Instructional Methodology

- Interactive lectures with expert insights
- Case studies and regulatory scenario analysis
- Group discussions and problem-solving workshops
- Hands-on exercises with risk measurement tools

## Course Outline

### DETAILED 5-DAY COURSE OUTLINE (CUSTOMIZABLE)

Training Hours: 7:30 AM – 3:30 PM Daily Format: 3–4 Learning Modules | Coffee Breaks: 09:30 & 11:15 | Lunch Buffet: 01:00 – 02:00

#### Day 1: Introduction & Historical Evolution

- Module 1 (07:30 – 09:30): Overview of Basel Accords and Trading Book Concepts
- Module 2 (09:45 – 11:15): Basel I, II & III: Key Milestones and Regulatory Drivers
- Module 3 (11:30 – 01:00): Defining the Trading Book vs. Banking Book
- Module 4 (02:00 – 03:30): Challenges in Boundary Setting and Implications

#### Day 2: Basel Trading Book Reforms & Capital Requirements

- Module 1 (07:30 – 09:30): Basel 2.5 and Basel III Revisions: Market Risk Capital
- Module 2 (09:45 – 11:15): Fundamental Review of the Trading Book (FRTB) Framework
- Module 3 (11:30 – 01:00): Internal Models Approach vs. Standardized Approach
- Module 4 (02:00 – 03:30): Capital Floors and Incremental Risk Charge (IRC)

#### Day 3: Risk Measurement & Modeling Techniques

- Module 1 (07:30 – 09:30): Market Risk Measurement: VaR, ES, and Stress Testing
- Module 2 (09:45 – 11:15): Credit Risk in the Trading Book and Default Risk Charge (DRC)
- Module 3 (11:30 – 01:00): Model Validation and Backtesting Requirements
- Module 4 (02:00 – 03:30): Practical Exercises on Risk Calculations

#### Day 4: Compliance, Reporting & Operational Challenges

- Module 1 (07:30 – 09:30): Regulatory Reporting Requirements and Frameworks
- Module 2 (09:45 – 11:15): Data Management and System Integration for Basel Compliance
- Module 3 (11:30 – 01:00): Operational Challenges in Implementation
- Module 4 (02:00 – 03:30): Case Studies: Lessons from Industry Implementations

#### Day 5: Strategic Implications & Future Outlook

- Module 1 (07:30 – 09:30): Impact on Trading Strategies and Risk Appetite
- Module 2 (09:45 – 11:15): Emerging Trends and Basel IV Considerations
- Module 3 (11:30 – 01:00): Developing a Robust Trading Book Risk Framework
- Module 4 (02:00 – 03:30): Workshop, Q&A, Final Assessment & Certification

## Certification

Participants will receive a Certificate of Completion in The Evolution of the Basel Trading Book Workshop, recognizing their expertise in Basel regulatory requirements and trading book risk management.

## Why Choose MAWA Events

- **Global Expertise:** More than 17 years of experience in professional training and consulting.
- **Industry-Leading Faculty:** Courses delivered by seasoned professionals with hands-on experience.
- **Practical Insights:** Learn to turn theory into actionable strategies for real-world business impact.
- **Client-Focused Solutions:** Customized programs designed to achieve your organisation's unique goals.

**In-House / Customized Training**

Interested in running this course for your team?

Please contact us:

TEL:

**+601116373203**

EMAIL:

**info@mawaevents.net**

© Material published by MAWA Events shown here is copyrighted. All rights reserved. Any unauthorized copying, distribution, use, dissemination, downloading, storing (in any medium), transmission, reproduction or reliance in whole or any part of this course outline is prohibited and will constitute an infringement of copyright.