



Basel Framework Bank Risk Management Training Course

23 – 27 November 2026
Madrid

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Ref: 1276_194309 **Date:** 23 – 27 November 2026 **Location:** Madrid **Fees:** 5700 Euro

Overview

Basel Framework Bank Risk Management Training Course is a one-week course for bank risk managers, regulatory capital teams, treasury professionals, credit risk functions, and control owners who leave with a Basel Risk Governance File. Participants connect Basel Framework architecture with risk-weighted assets, capital adequacy, credit risk, market risk, operational risk, liquidity risk, and stress testing. The course links measurement to governance, controls, supervisory review, and disclosure. Agile Leaders Training Center presents Basel risk management as a traceable bank-wide operating cycle.

Who Should Attend

- Functions responsible for regulatory capital and risk-weighted assets
- Teams responsible for credit and counterparty risk oversight
- Functions responsible for market, treasury, and liquidity risks
- Teams responsible for operational risk and control assurance
- Functions responsible for supervisory review and risk disclosure

The course assumes participants already work with bank risk, capital, treasury, finance, controls, or reporting and leaves out introductory banking, legal advice, and model coding.

Departments and Industries

The course supports departments and industries that govern prudential risk, capital, liquidity, and disclosure.

- Risk management, regulatory capital, and finance functions
- Credit, treasury, trading, and asset-liability functions
- Operational risk, resilience, and internal control functions
- Banking groups and deposit-taking institutions
- Financial advisory, assurance, and supervisory support organizations

Learning Objectives

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



- Build a Basel Framework architecture and responsibility map
- Analyze capital and risk-weighted asset movements
- Evaluate credit, market, operational, and liquidity exposures
- Apply stress testing to appetite and planning decisions
- Use controls and evidence for supervisory review
- Build disclosure traceability across risk data

Course Agenda

Day 1: Basel Architecture and Capital

- Basel Framework Architecture Map
- Capital Components and Buffer Reconciliation
- Risk-Weighted Asset Calculation Logic
- Leverage and Large Exposure Control Map
- Capital Governance Responsibility Matrix

Day 2: Credit and Market Risk

- Credit Exposure Classification Sheet
- Credit Risk Weighting Decision Tree
- Counterparty and Concentration Risk Dashboard
- Market Risk Position and Desk Exposure Map
- Banking-Book Interest Rate Sensitivity Grid

Day 3: Operational and Liquidity Risk

- Operational Risk Event and Control Taxonomy
- Operational Risk Control Assessment
- Critical Operations Resilience Map
- Liquidity and Funding Risk Profile
- Liquidity Contingency Trigger Schedule

Day 4: Stress, Review, and Disclosure

- Bank-Wide Stress Scenario Design
- Capital and Liquidity Stress Impact Sheet
- Risk Appetite-to-Limit Matrix
- Pillar 2 Supervisory Review Evidence File
- Pillar 3 Disclosure Traceability Pack



Day 5: Basel Risk Practice

- Exercise: Capital and RWA Reconciliation
- Exercise: Credit and Market Exposure Challenge
- Exercise: Operational and Liquidity Control Review
- Exercise: Stress Result and Appetite Decision
- Capstone Exercise: Basel Risk Governance File

Practical Exercises

The course uses suggested activities that connect capital, exposure data, controls, stress outcomes, review evidence, and disclosure.

- Suggested activity: reconcile changes in capital and risk-weighted assets for a commercial bank.
- Suggested activity: challenge credit concentration and market exposure data for a banking group.
- Suggested activity: assess operational controls and liquidity triggers for a retail bank.
- Suggested activity: prepare stress decisions, supervisory evidence, and disclosure traceability.

FAQs

Who should attend Basel Framework bank risk management training?

Basel Framework bank risk management training suits people responsible for regulatory capital, risk-weighted assets, credit, market, operational, liquidity, controls, stress testing, review evidence, or disclosure. It assumes practical banking or risk experience.

How does Basel risk management differ from general enterprise risk management?

Basel risk management connects bank exposures with prudential capital, liquidity, leverage, stress testing, supervisory review, and disclosure, while general enterprise risk management coordinates broader strategic and operational uncertainty.

How do risk-weighted assets affect Basel capital adequacy?

Risk-weighted assets translate credit, market, and operational risk exposures into a common capital base, allowing capital resources and buffers to be assessed against the bank's measured risk profile.

How is stress testing used in Basel risk management?

Stress testing is used to assess adverse outcomes, challenge assumptions, inform appetite and limits, support capital and liquidity planning, guide contingency actions, and report decisions to governance bodies.



How do Pillar 2 and Pillar 3 support Basel governance?

Pillar 2 supports supervisory review of capital, liquidity, governance, and risk management, while Pillar 3 supports public disclosure and traceability of prudential risk information.

Conclusion

The course integrates Basel architecture, capital, risk-weighted assets, core risk classes, stress testing, governance, supervisory review, and disclosure. Participants take back a Basel Risk Governance File containing maps, reconciliations, assessments, scenarios, evidence records, and disclosure links. The file creates a repeatable path from risk exposure to capital decision, control evidence, and reported prudential information.