



IRB TRAINING

October 24 & 25 2011 – Polanco, Mexico City

Find out how to formulate a strategic, systematic and proactive approach with the IRB training.

DAY 1: The international capital requirement Framework: Basel I, II & III

8.30 – 9.00 Registration

9.00-9.15 ▶ **Welcome Note/ Introduction**
Claudia Garcia Marquez/Sr. Account Manager

9.15 – 11.30 ▶ **BASEL II basics (part 1)**
Background: From Basel I to Basel II
Basel II framework: the three pillars
Credit risk under Basel II: Standard, Foundation and IRB approaches
Luca Adinolfi / Riccardo Cairo, CRIF
Q&A

11.30 – 11.45 COFFEE BREAK

11.45 – 14.15 ▶ **Computing capital requirements**
Exercises on PD,LGD,EAD and capital requirements
Exercises on Loan Pricing under Basel II
Luca Adinolfi / Riccardo Cairo, CRIF
Q&A

14.15 – 15.15 LUNCH

15.15 – 16.15 ▶ **IRB Projects**
Best practices in estimating PD.
Luca Adinolfi, CRIF
Q&A

16.15 – 16.30 COFFEE BREAK

16.30 – 18.00 ▶ **IRB Projects**
Best practices in estimating LGD & EAD.
Riccardo Cairo, CRIF
Q&A

▶ **Day 1 Final Test**



DAY 2: The international capital requirement framework: Basel I, II & III

8.30 – 9.00 Registration

9.00-9.15 ▶ **Welcome Note/ Introduction**
Claudia Garcia Marquez/Sr. Account Manager

9.15 – 11.30 ▶ **Pillar II capital adequacy**
ICAAP, SREP and integration risks
Normative framework for stress testing
Luca Adinolfi, CRIF
Q&A

11.30 – 11.45 COFFEE BREAK

11.45-13.45 ▶ **Stress testing**
Stress testing methodologies
Exercises on ICAAP / Stress testing with CRIF software
Riccardo Cairo, CRIF
Q&A

13.45 – 14.45 LUNCH

14.45 – 16.15 ▶ **Lessons from a Crisis: Basel III (part 1)**
Raising the quality, consistency and transparency of the capital base.
Capital conservation buffer
Countercyclical buffer
Riccardo Cairo, CRIF
Q&A

16.15 – 16.30 COFFEE BREAK

16.30 – 18.00 ▶ **Lessons from a Crisis: Basel III (part 2)**
Risk coverage: counterparty risk, cliff effects et al.
Leverage ratio
New framework on liquidity risk
Luca Adinolfi, CRIF
Q&A

▶ **Day 2 Final Test**