COURSE SCHEDULE

1. Introduction to Financial Compliance
   - Brief History of Financial Crisis
   - Lessons from the Financial Crisis
   - Development of Compliance/ Regulations over the last 100 years
   - Analysis of Key Regulations

2. The Basel Accord
   - Introduction to the Basel Accord
   - Evolution of the Basel Accord – Basel I to Basel III
   - Salient Features of Basel II
   - Understanding the Credit, Market, and Operational Risk Calculations
   - Calculation of Risk-Weighted Assets (RWA) and Capital under the Basel II Accord and Interpretation of the Numbers
   - Understanding the Transition Matrices from Moody’s and S&P

3. Introduction to Basel III
   - Salient Features of Basel III
   - Understanding Liquidity Risk, Counterparty Credit Risk, and Specific Risk Calculations
   - Calculation of RWA and Capital under the Basel III Accord and Interpretation of the Numbers

4. Introduction to Pillar II and Pillar III
   - Analysis of the Balance Sheet and Pillar III Reports of 8 leading banks such as Citigroup, JP Morgan Chase, Goldman Sachs, and Morgan Stanley.
5. Case Study and Presentation – Basel II and Basel III

A newly appointed Chief Compliance Officer requires your help with Basel II and Basel III. You need to help her with:

- Analysis of a bank’s situation
- Understand the Risk Profile of the Bank
- Compute the RWA and Capital Numbers
- Analyze and Interpret the Results

6. The Dodd-Frank Act

- Introduction to the Dodd-Frank Act
- Analysis and Interpretation of the Statutes of Dodd-Frank and Deep-Dive into each of the Statutes
- Key Steps that a Bank/Financial Institution needs to take to comply with the Dodd-Frank Act

7. Dodd-Frank Stress Testing Regulation

- Introduction to the Comprehensive Capital Analysis and Review (CCAR) under the Dodd-Frank Act
- Evolution of Stress Testing in the last 20 years
- Overview of the Capital Planning Process for a bank

8. Comprehensive Capital Analysis & Review (CCAR)

- Understanding the Calculations required under the CCAR Process
- Calculation of Key Metrics such as RWA and Capital as per CCAR
- Understanding the Baseline, Stress Scenario and Adverse Stress Scenarios including Interpretation of Numbers
- Analysis of the Results of the Stress Tests conducted on banks in 2013

9. Enterprise Risk Management

- Introduction to Enterprise Risk Management and the various Regulatory Frameworks
- Introduction to the COSO Framework
- Introduction to the COBIT Framework
10. Case Study and Presentation – Dodd Frank, CCAR, ERM and GRC

A newly appointed Chief Compliance Officer requires your help with CCAR and Stress Testing. You need to help her with:

- Analysis of a bank’s situation under the Dodd-Frank rules
- Understand the risk profile of the bank and impact based on changed financial environment
- Compute the CCAR numbers
- Analyze and interpret the results

11. Understanding and Analyzing Structured Products

- Understanding the structured products family such as MBS, CDOs and CDO square
- Role of CDOs in the financial crisis
- Two famous incidents involving structured products, namely, ‘The London Whale’, and the ‘Abacus’ deal

12. Case Study on Structured Products

13. Toolset for a risk and compliance manager

- Basic data management skills
- Qualitative aspects of risk management
- Understanding the accounting language for banks/financial institutions
- Pitfalls to avoid for a compliance manager

14. Career opportunities in the new emerging areas of regulation such as Basel III, Dodd-Frank, CCAR and Stress Testing