



Calcutta Business School

MANAGEMENT DEVELOPMENT PROGRAMME

Global Financial Crisis and Risk Management in Banks & Financial Institutions

Programme Director

Dr. Tamal Datta Chaudhuri

Chief General Manager
Industrial Investment Bank of India

Date : 12 - 13 February, 2010

Venue : Management Development Centre
Calcutta Business School, Bishnupur, West Bengal

Programme Coverage

Risk is at the heart of banking and financial sector business. Financial sector activities are also basic to economic growth. Growth of the financial sector in terms of markets, players and instruments aid in improved resource mobilisation, allocation and price discovery. The recent global financial crisis has raised issues regarding preparedness of financial sector players with respect to risk management techniques and has prompted institutions to look at methods of risk management. In today's globalised environment, financial sector players have to learn from the past - as well as ongoing experiences - the art of facing/countering the various risk elements associated with the world of finance. While awareness of various risk management techniques is essential, it is also important to understand the relationship between risk and capital.

Programme Content

This one and a half day MDP will provide the participants an understanding of

- # the recent global financial crisis;
- # the different kinds of risks and their implications;
- # the various risk management techniques; and
- # the framework of Basel I and Basel II guidelines.

The following topics will be addressed:

1. What is Risk? Difference between Risk and Uncertainty.
2. Different kinds of Risk - Credit Risk, Market Risk, Operational Risk, Liquidity Risk and Exposure Risk.
3. Definition of Risk Management and the Need for Risk Management in Today's Globalised Environment.
4. The Recent Global Financial Crisis
5. Relationship between Risk and Capital.
6. The Framework of Basel I & II.
7. Measurement of Risk - Variance and Covariance. Generating Probability Distribution of Returns.

8. Assessment of Credit Risk and its Mitigation - Credit Rating and Risk Based Pricing. Concepts of PD, LGD and EAD. Estimation of Probability of Loss.
9. Assessment of Market Risk and its Mitigation - Role of Financial Derivatives in Hedging.
10. Value at Risk.
11. Assessment of Operational Risk.
12. Difference between Economic Capital and Regulatory Capital.
13. Difference between ROC and RAROC.
14. Portfolio Diversification and the Capital Asset Pricing Model. The Concept of Required Rate of Return.
15. Futures and Hedging Market Risk with Futures.
16. Hedging Market Risk with Options.
17. Credit Derivatives - Hedging Credit Risk.

Pedagogy

This programme will be lecture driven. Various references/reading material will be distributed and discussed during the lecture presentations. Required concepts in Statistics will be elaborated upon in class.

Programme Director

Dr. Tamal Datta Chaudhuri

MSc in Economics from Calcutta University and Johns Hopkins University, USA and PhD in Economics from Johns Hopkins University, USA. Earlier Reader in Economics, Calcutta University and presently Chief General Manager, Industrial Investment Bank of India Ltd. Has more than three decades of experience in teaching Economics and Finance in University and various Management Schools. Conducts MDP in Risk Management, NPA recovery, Project Appraisal in IIBM, Guwahati. Has numerous articles in domestic and international journals and magazines.



Who should attend

Senior and middle management level executives in banks, institutions, NBFCs and RBI. Academicians and students in Finance should also attend.

Participation Fee & Payment:

Rs. 15,000/- (Rupees fifteen thousand only) per participant, which includes pick-up and drop-off at airport/railway station (if necessary), fully air conditioned boarding and lodging, necessary course material. Participation fees to be paid by DD/ Cheque drawn in favour of 'Calcutta Business School' and payable on any Bank in Kolkata and sent to the address mentioned in the Contact Details below.

Discount on Programme Fees: A 10% Corporate Discount will be given to two or more participants nominated from the same organization.

Participants are requested to arrive on 11th February evening and depart on 13th February, after lunch.

About Calcutta Business School (CBS)

Promoted by a group of Industrialists and Academicians, CBS, an autonomous Institution, commenced its journey in July 2008, offering an innovative and futuristic fully residential 2-Year PGDM Programme, approved by AICTE. It is located on a sprawling 15 acre campus, about 7 kms. south of IIM Calcutta. In addition to world class full-time Faculty, outstanding Distinguished Professors and Visiting Professors from all over the world (24 from leading business schools in America and Australasia) provide the academic inputs. In the state-of-the-art 'intelligent' campus, all students are provided with powerful wireless laptops with 24 hours connectivity to internet and the server. The pedagogy includes individual and team based projects and case studies with frequent power point presentations. The Management Development Centre (MDC) is a fully air conditioned 3-star residential (50 single and 10 double rooms) facility within the campus with its exclusive academic complex, lounge and dining hall.

Please visit www.calcuttabusinessschool.org for further details.



Reaching CBS Campus

The Campus is approximately 50 kms. from Netaji Subhash Chandra Bose International Airport; and about 40 kms. from Sealdah or Howrah Railway station.

Contact: Coordinator-MDP, Management Development Center
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