

Basel III Capital Adequacy: Mastering Bank Risk Management

2027 19 – 15
Rome (Italy)

UK Training

PARTNER



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The Program Flow

Day 1: Introduction to Basel III and Capital Components

- Evolution of Basel Accords: from Basel I to Basel III.
- Purpose and structure of the Basel III framework.
- Basel III capital structure: Common Equity Tier 1, Additional Tier 1, and Tier 2 capital.
- Capital conservation buffer and countercyclical capital buffer.
- G-SIB and D-SIB additional requirements.
- Role of capital adequacy in banking resilience and regulatory supervision.
- Practical exercise: Identifying capital components and buffer requirements.

Day 2: Risk-Weighted Assets and Capital Ratios

- Understanding risk-weighted assets and their role in capital adequacy.
- Standardized approach for credit risk.
- Internal ratings-based approach for credit risk.
- Market risk capital requirements.
- Operational risk capital requirements.
- Calculation of capital ratios and minimum requirements.
- Workshop: Calculating capital ratios and interpreting adequacy levels.

Day 3: Leverage Ratio and Liquidity Standards

- Non-risk-based leverage ratio calculation and requirements.
- Purpose of leverage ratio as a backstop measure.
- Liquidity Coverage Ratio framework.
- Net Stable Funding Ratio principles.
- Interaction between capital and liquidity requirements.
- Impact of liquidity and leverage standards on balance sheet management.
- Practical exercise: Reviewing leverage and liquidity indicators in a banking scenario.

Day 4: Implementation Challenges and Strategies

- Capital planning under Basel III.
- Stress testing and scenario analysis for capital adequacy.
- Balance sheet optimization and capital allocation.
- Impact on business models, lending strategy, and product pricing.
- Regulatory reporting requirements.
- Pillar 3 disclosure standards and transparency expectations.
- Workshop: Developing a capital planning and optimization strategy.

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A graphic illustration of a chessboard with several chess pieces. A large gold king piece is prominent in the foreground, with a silver pawn and a gold pawn nearby. The background shows concentric circles emanating from behind the king piece.

Day 5: Advanced Topics and Future Developments

- Basel III reforms and the “Basel IV” agenda.
- Evolving capital framework expectations and implementation challenges.
- Integration of climate risk into capital frameworks.
- Regulatory developments in digital banking and fintech.
- Case studies on Basel III implementation challenges.
- Group discussions on strategic and operational implications.
- Final activity: Presenting a Basel III capital adequacy and risk alignment plan.

Individual Impact

- Strengthen your understanding of Basel III capital adequacy requirements.
- Improve confidence in calculating and interpreting capital ratios.
- Build practical knowledge of risk-weighted assets and regulatory capital components.
- Enhance your ability to connect capital adequacy with risk management decisions.
- Improve awareness of reporting, disclosure, stress testing, and compliance requirements.
- Develop stronger capability to support capital planning and regulatory discussions.

Work Impact

- Improve compliance with Basel III capital, leverage, liquidity, and disclosure requirements.
- Strengthen capital planning and risk-based decision-making.
- Support better management of risk-weighted assets and balance sheet optimization.
- Improve stress testing, scenario planning, and capital resilience.
- Enhance alignment between business strategy, risk appetite, and capital adequacy.
- Build stronger institutional readiness for future regulatory developments.

Training Methodology

This program uses a practical and banking-focused approach to help participants apply Basel III concepts in real financial institution contexts. Learning methods include:

- Interactive discussions and guided facilitation.
- Basel III framework reviews and practical examples.
- Capital ratio and risk-weighted asset calculation exercises.
- Credit, market, and operational risk capital case studies.
- Leverage ratio, LCR, and NSFR interpretation activities.
- Stress testing and capital planning workshops.
- Regulatory reporting and Pillar 3 disclosure discussions.
- Group work, peer feedback, and practical implementation planning.

The graphic features the text 'UK Training' in a small, grey font above the word 'PARTNER' in a large, bold, black font. This text is positioned over a background of concentric grey circles and a chessboard pattern. In the foreground, three chess pieces—a gold king, a silver pawn, and a silver knight—are visible on the chessboard squares.

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Beyond the Course

Upon completion, participants will be prepared to interpret and apply Basel III capital adequacy requirements with greater confidence and technical clarity. They will return ready to:

- Calculate and interpret Basel III capital ratios accurately.
- Assess risk-weighted assets and capital requirements.
- Develop capital planning and optimization strategies.
- Support regulatory reporting and Pillar 3 disclosure processes.
- Align risk management practices with capital adequacy objectives.
- Respond more effectively to Basel III reforms and future banking regulatory developments.

A graphic of a chessboard with several chess pieces (a king, a queen, and a pawn) in gold and silver, set against a background of concentric circles.

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