



ICAAP, BASEL AND LIQUIDITY RISK

EXCEL



OUR TRAINEES WORK IN

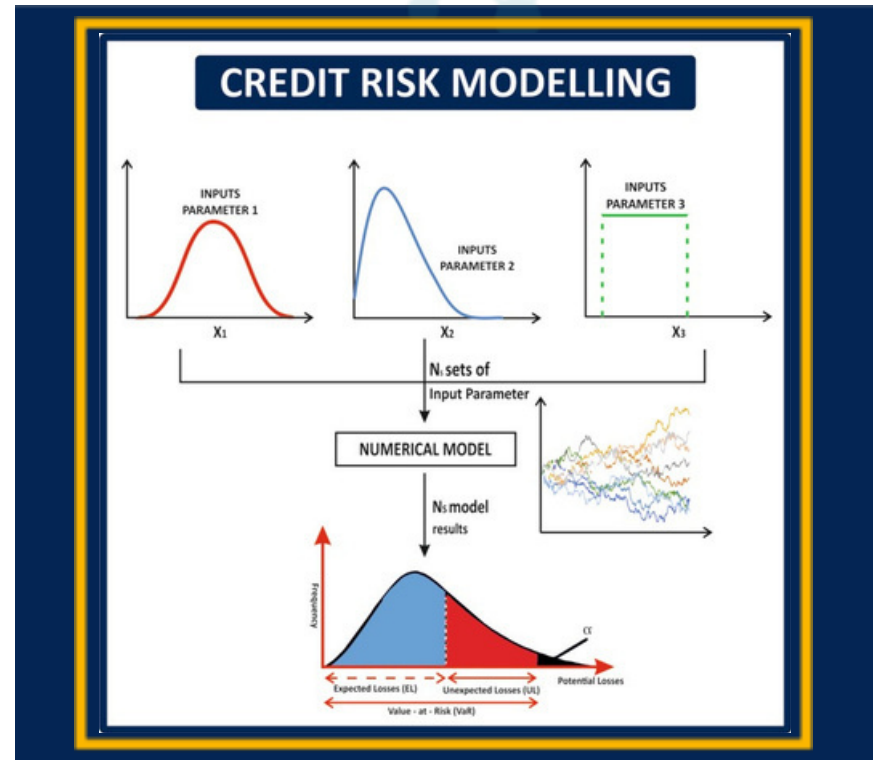
Consulting



Investment Banks



Rating Agencies



ABOUT US

Peak2tails LLP is a distinguished risk training and consulting firm founded in 2019, dedicated to providing comprehensive services to individuals and corporations. With a core focus on risk management, Peak2tails LLP was established by industry experts Satypriya Ojha and Karan Aggarwal, both of whom are **highly qualified FRM** (Financial Risk Manager) and **CQF** (Certificate in Quantitative Finance) **professionals**. The firm specializes in simplifying complex quantitative concepts through user-friendly spreadsheet models, offering a unique value proposition to its clients.

SERVICES

Risk Training:

Peak2tails LLP is renowned for its exceptional risk training programs, catering to professionals seeking to enhance their expertise in areas such as Market Risk, Credit Risk, Data Science, and other quantitative disciplines. Having successfully trained over 1000 professionals, our training courses provide practical knowledge and skills, enabling participants to navigate challenging risk environments effectively.

Risk Consulting:

On the corporate front, Peak2tails LLP specializes in risk consulting projects, particularly focused on Credit Risk & Market Risk for banks & non-banking financial companies (NBFCs). With extensive experience in handling diverse consulting engagements, we collaborate closely with our clients to develop tailored risk management strategies, optimize processes, & ensure regulatory compliance. Our unique approach of simplifying quantitative concepts using spreadsheet models helps clients grasp complex risk frameworks effortlessly.

Unique Selling Proposition (USP):

Simplifying Tough Quantitative Concepts:

At Peak2tails LLP, we excel in simplifying tough quantitative concepts through the use of intuitive spreadsheet models. We understand that complex financial and risk concepts can often be challenging to comprehend. Our expertise lies in translating intricate theories into practical models that are easy to understand, enabling our clients to make informed decisions and effectively manage risks.

ABOUT THE COURSE

"This course addresses the critical aspects of bank stability: Solvency and Liquidity. It covers three key areas: Basel Accords' Pillar 1 capital, ICAAP's Pillar 2 capital, and Asset-Liability Management (ALM).

We explore capital quantification methods under Basel I to IV, including Credit, Market, and Operational Risk under both Standardised and Advanced approaches.

The program then shifts to ICAAP, focusing on stress testing Pillar 1 risks and modeling overlooked risks like Concentration Risk and Interest Rate Risk in the Banking Book (IRRBB).

The final part emphasizes ALM, crucial in today's context of inflation and potential interest rate hikes. We analyze the impacts on Net Interest Income (NII) and net worth, and address liquidity risk management challenges related to CASA deposits and credit line drawdowns.

Participants will gain advanced ALM tools and concepts, essential for navigating the complex financial landscape."



DETAILED CURRICULUM

Building Blocks

- Understanding RWA and capital requirements in bank
- ICAAP walkthrough
- Interest rate and Liquidity dynamics
- Introduction to Value at Risk
- Introduction to Regression and Time Series concepts
- Introduction to Simulation
- Understanding Bond Duration concept



DETAILED CURRICULUM

ICAAP pillar 2

- Pillar 2 Stress testing for credit risk, market risk, operational risk, liquidity risk
- Risks not captured in Pillar 1
- Interest risk in banking book (IRRBB)
- Concentration Risk using HHI and GA
- Scorecards for Reputational Risk, Cyber Risk, Strategic Risk, Compliance Risk and Model Risk
- Climate Risk
- Capital Planning
- Preparing and Structuring ICAAP report



DETAILED CURRICULUM

Interest rate risk in banking book (IRRBB)

- Preparing Traditional Gap analysis report
- Behavioural analysis for CASA, Term deposits renewals and withdrawals, Prepayments on loans etc
- Understanding IRRBB - NII and EVE analysis (Repricing risk, Yield curve risk, Basis Risk, Options Risk)
- IRRBB stress

Min capital under Pillar 1

- Credit risk capital charge using Standardised approach, FIRB & AIRB
- Market risk capital using Standardised duration approach & internal models and basic idea of FRTB
- Operational Risk Capital Charge using BIA, SA, AMA and SMA
- Economic vs Regulatory Capital (Residual Risk for ICAAP)



DETAILED CURRICULUM

Liquidity risk management

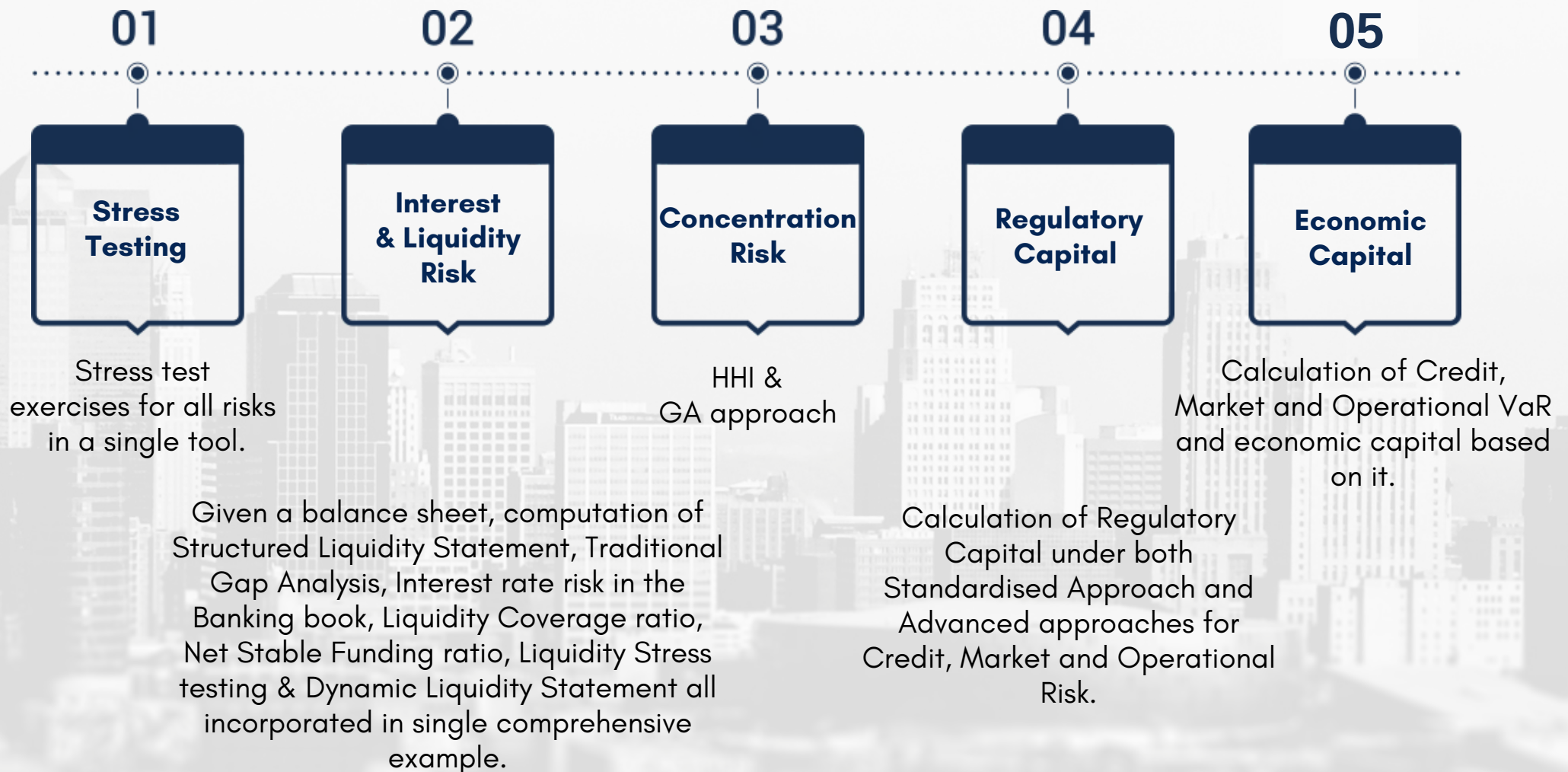
- ALM evolution and challenges
- Preparing Structural Liquidity Statements and dynamic liquidity statements
- Comparing Liquidity gaps with limits
- Liquidity Coverage ratio
- Net Stable Funding ratio
- Leverage ratio
- Liquidity Risk Stress testing
- FTP as a tool for asset liability management
- FTP Methods - Single Spilt Pool and Matched Maturity Methods, components of FTP
- Incorporating FTP into RAROC
- Liquidity Transfer Pricing
- ILAAP report

MODUS OPERANDI



This is a hands-on program with practical demonstration of every concept using advanced **Excel Spreadsheets**.

During the program the following projects will be covered end to end



CLASSES DETAILS

1 LIVE CLASS EVERY WEEK



TIME
11:00 AM - 1:00 PM



DURATION OF PROGRAM
9 MONTHS



**RECORDINGS ARE ALSO AVAILABLE
FOR SELF PACED LEARNING**

KNOW YOUR TRAINER



KARAN AGGARWAL

Karan Aggarwal is a qualified **FRM Charterholder, CFA Level 3 cleared and CQF**. He is one of India's leading trainers in Financial Modelling, Risk Modelling, Data Analytics and academic programs like Financial Risk Manager (FRM) & Actuarial Science.

He has spearheaded several solution accelerators and spreadsheet-based prototypes in Risk and Analytics space. Karan has also authored a number of papers on Basel Modelling, IFRS 9 Modelling, Stress Testing & Machine Learning.

He is widely regarded for his problem-solving, thought leadership and intrapreneurship skills. His analytical mindset, solid fundamentals & the thirst to keep learning set him apart as a true authority in this field. Karan has also been awarded the Young Indian Entrepreneur Award by the Confederation Of Indian Industries in the year 2017.



FREQUENTLY ASKED QUESTIONS

TENURE :	3/6/9/12 Months
CHARGES :	No interest, no processing fees & no hidden charges
APPLICABLE COURSES :	Courses valued above Rs.40000 & having lifetime access
REQUIREMENTS :	Applicant has to be a Salaried person
DOCUMENTS :	3 Months Salary Slips & Bank Statements
PROCESSING TIME :	4 - 6 Hours

PREQUISITE

Basic knowledge of statistics and excel

CERTIFICATE

On successful completion of assignments and exams

FEES

40,000 For 1 Year Access
48,000 For Lifetime Access

DURATION

75 Hours

MODE

Online

LANGUAGE

Hindi



Training



Solutions



Consulting



Contact us:



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YOUTUBE CHANNEL**

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