

Internal Capital Adequacy Assessment

This intermediate level workshop serves as an introduction to the internal capital adequacy assessment framework being proposed by the central bank as outlined in the Basel II revised framework. This workshop compliments material covered in the Probability of Default - beyond regulation workshop scheduled for 4th February 2008. At the end of this workshop, participants will be able to answer the following questions:

- What is the ICAAP framework and how is it applicable to the local market?
- How do we extend stress testing to capital adequacy, economic capital and capital charge calculations?
- What is the business case for ICAAP and what is required to implement it?
- What is required in addition to the work already done on Pillar I?
- The process for including the impact of risk rating systems, portfolio analytics and risk concentrations?

Schedule

8th February 2008

9:00 am - 4:30 pm

Location

Karachi Marriott Hotel, Mezzanine Floor
Karachi, Pakistan