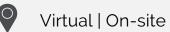


ASPECT ADVISORY ACADEMY **TECHNICAL SEMINAR**



22nd August, 2023 Ē

09:00 - 17:00 CET



Refer pricing £ structure

Have a question? Send us a mail to: aaa.aspectadvisory.eu

OVERVIEW:

CRR III

On 27 October 2021, the European Commission published proposed amendments for CRR/ CRD – the so called CRR III/ CRD VI – package. These amendments constitute the EU - implementation of the "Basel III - Final" package and the last piece of the regulatory response to the Financial crisis. 2007/08. The CRR III package mainly reforms the Pilar 1 - standardised approaches (credit risk, market risk, operational risk), limits RWA saving of internal models through an output floor, introduces an alternative internal model for market risk (FRTB IMA) and introduces further limitations to IRB models.

The seminar provides a structured overview of the changes, its implications for RWAs, data sourcing, and processes. The seminar is based on lessons learnt from a 2.5Y – CRR III – implementation project.

AGENDA OUTLINE:	WHO SHOULD ATTENE	WHO SHOULD ATTEND:		
1 Day Seminar – please refer following slides	We believe that this seminar is most useful for participants from:			
	Supervisors			
	Risk management			
	Risk controlling			
	Internal audit			
	Model Validation			
SEMINAR FORMAT:	COURSE MATERAIL:	CERTIFICATE:		
 This seminar will be conducted in English 	 Sessions are recorded and could be obtained on request at the end of the seminar 	 Certificates will be emailed to the participants on completion of the seminar 		
 This session will be conducted via Microsoft Teams. On completion of your registration you will receive a link 	• Trainers presentation slide decks could be obtained on request at the end of the seminar	Seminar		
to the meeting	 Certificates will be awarded at the completion of the seminar 			



ASPECT ADVISORY ACADEMY

TECHNICAL SEMINAR

CRR III

1 DAY		
	CRR III	
	1. Contextualisation	
	1.1 Post-Crisis-Agenda: Basel III & IV vs. CRR II & CRR III	
09:00	2. Overview CRR III	
	2.1 Standardised Approach for credit risk	
10:30	2.2	
	Morning coffee break	
	2. Overview CRR III (cont'ed)	
	2.1	
	2.2 Credit risk mitigation	
10:45	2.3 Standardised operational risks	
	2.4 CVA – Risk 2.5 Leverage ratio	
12:15	2.6 Market price risk	
	2.7 Output floor	
	2.8 Views of EBA / EZB / EU COMM w.r.t. specific requirements	

Please note:

This is a sample schedule and the session topics is illustrative and subject to change.



ASPECT ADVISORY	1 DAY			
ACADEMY		Lunch Break		
TECHNICAL SEMINAR	13:30 15:00	 3. Deep Dive 1: Standardised Approach of credit risk (RWACR, Std) 3.1 Exposure classes: migrations, risk weighting, requirements 3.2 Internal due diligence for external rating-based risk weights 3.3 Lending FX Mismatch risk 4. Deep Dive 2: Credit risk mitigation 4.1 Eligible collateral (simple and comprehensive apporach) 4.2 SFT - Framework (inkL minimum haircuts) 4.3 FX Haircut 4.4 Netting sets 4.5 Look-through for fund collateral 		
		Afternoon Coffee Break		
	15:15 	 5. Deep Dive 3: Others 5.1 Operational risks: what are your data gaps? 5.2 CVA explained: objective and formula 5.3 Leverage ratio: Why a 1-page idea requires a 25-page regulation? 5.4 Market price risk: quo vadis 		
		Close of Session		

Please note:

This is a sample schedule and the session topics is illustrative and subject to change.