

ASPECT ADVISORY ACADEMY

TECHNICAL SEMINAR





10th April, 2024



09:00 - 17:00 CET



Virtual | On-site



Refer pricing structure

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

Business Risk Measurement and Management

OVERVIEW:

This seminar deep-dives into a risk that every bank is exposed to, but which often receives (too) little attention: business risk defined as an unexpected drop in business volumes, margins and fees. It is an important risk for fee-driven business models like wealth manager, and custodians. The seminar starts out with a definition (and demarcation) of business risk against other risk types like credit-, market, and interest rate risk in the banking book. Subsequently, we discuss the most popular approaches of business risk modelling (both top-down and bottom-up). Finally, we look at the model life cycle starting on early warning indicators, data collection and calculation of business risk.

AGENDA OUTLINE:

1 Day Seminar – please refer following slides

WHO SHOULD ATTEND:

We believe that this seminar is most useful for participants from:

- Supervisors
- Risk management
- Risk controlling
- Internal audit
- Model Validation

SEMINAR FORMAT:

- This seminar will be conducted in English
- This session will be conducted via Microsoft Teams. On completion of your registration you will receive a link to the meeting

COURSE MATERAIL:

- Sessions are recorded and could be obtained on request at the end of the seminar
- Trainers presentation slide decks could be obtained on request at the end of the seminar
- Certificates will be awarded at the completion of the seminar

CERTIFICATE:

 Certificates will be emailed to the participants on completion of the seminar



Business Risk Measurement and Management

SAMPLE SCHEDULE

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1 DAY Business risk measurement and management 09:00 1 Identification: Definition and demarcation against other risk types (strategic risk, reputational risk, financial risks) Data demarcation 10:30 Morning coffee break 2. Measurement: Top-down: - breaking down headline earnings 10:45 - analysing their fluctuations: business risk or non-business risks Bottom-up: 12:15 - Understanding the firm's business model/value chain - structured interviews with business units: what can go wrong? - Scenario risk drivers - Combining historical headline earning fluctuations with scenario losses (a la AMA in OpRisk) - Data challenges: what data is required to model business risk? - Model estimation, validation and maintenance - Data availability

Please note:

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

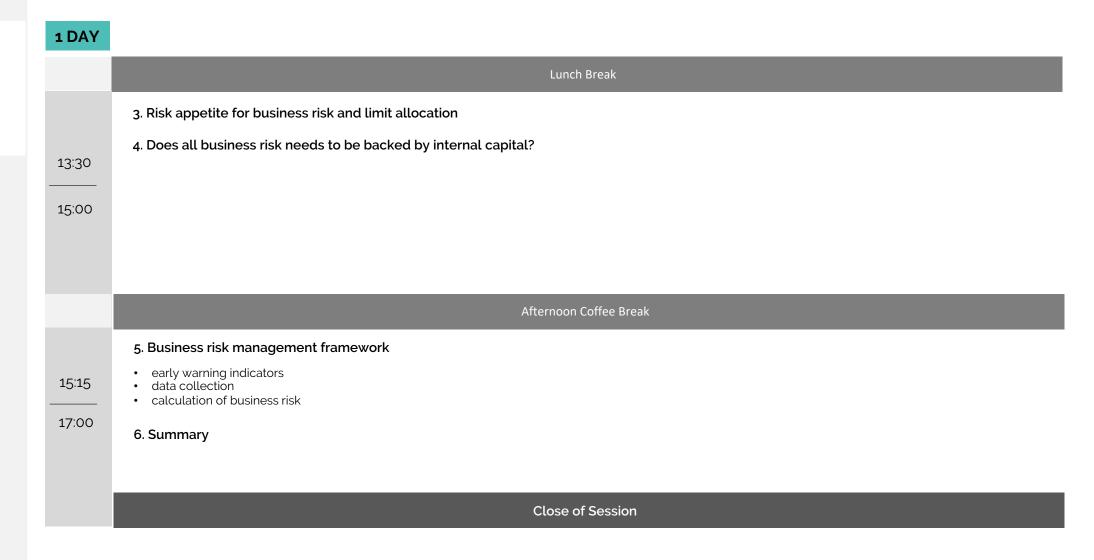


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