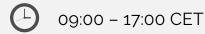


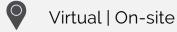
## ASPECT ADVISORY ACADEMY

**TECHNICAL SEMINAR** 









Refer pricing structure

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

## Pillar 1: Standardised Approach for Credit Risk (CRSA)

#### **OVERVIEW:**

80% of the Total RWA are typically Credit Risk RWA. The Standardised Approach for Credit Risk is therefore the most prominent and influential building block of the Pillar 1 RWA Framework. With CRR III, the standardised approach for Credit Risk will also constitute an important input for the output floor. A thorough understanding of the objective, structure, and main elements of the standardised approach for Credit Risk are therefore imperative.

## **AGENDA OUTLINE:**

**1 Day Seminar -** please refer following slide

#### WHO SHOULD ATTEND:

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

- Regulatory reporting/ affairs
- Risk and regulatory consultants
- Risk controlling
- Internal audit
- · Credit risk control
- Treasury
- Supervisors

### **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



# Pillar 1: Standardised Approach for Credit Risk (CRSA)

7. CRSA calculations for a small sample bank

8. CVA Standardised approach (incl. divergence from internal CVA)

SAMPLE SCHEDULE

ASPECT ADVISORY ACADEMY

TECHNICAL SEMINAR

## 1 DAY Pillar 1: Standardised Approach for Credit risk (CRSA) 09:00 1. Mechanics of CRSA: position classes, exposure values, risk weights, credit risk provisions 10:30 2. Credit Conversion Factors Morning coffee break 3. CRSA risk weights 10:45 Sovereigns Banks Corporates Covered Bonds 12:15 Retail Mortgages Specialized lending Other assets Lunch 13:30 4. Unrated Banks 5. Derivatives (vs. loans) 15:00 Afternoon coffee break 6. Credit derivatives (vs. loans) 15:15

#### Please note:

This is a sample schedule and the session topics is illustrative and subject to change. 17:00

9. Conclusions

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