

ASPECT ADVISORY ACADEMY

TECHNICAL SEMINAR





17th & 18th August, 2023



09:00 - 17:00 CET



Virtual | On-site



Refer pricing structure

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

Operational Risk Management

OVERVIEW:

Being the last P&L - risk that feeds into the regulatory capital ratios, requirements, methods and processes have been refined during the last years. This seminar details the components of an effective framework for operational risk starting with data gathering (loss database, scenario analyses, business environment and controls), loss modelling, governance structure towards capital allocation and risk mitigation. It finishes with a case study to set-up your own OpRisk framework.

AGENDA OUTLINE:

Day 1: Definition, data sources and OpRisk modelling

Day 2: OpRisk management and capital allocation

WHO SHOULD ATTEND:

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

- Middle-/back-offices
- Risk management
- Internal audit
- Risk controlling

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



Operational Risk Management SAMPLE SCHEDULE

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DAY 1 Day 1: Definition, data sources and OpRisk modelling 1. Taxonomy of operational risk and -loses 09:00 1.1 Types of operational losses 1.2 Similarities and differences w.r.t. other risk types 1.3 3D-loss databases: Loss [business unit x event x loss type] 10:30 1.4 OpRisk measurement vs. OpRisk management Morning coffee break 2. Setting up and maintaining a loss database 10:45 2.1 Internal losses 2.2 External losses 2.3 Business environment and internal control factors 12:15 2.4 Scenario analysis

Please note:

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

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SAMPLE SCHEDULE

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DAY 1 Lunch Break 3. Loss modelling 13:30 3.1 Regulatory requirements 3.2 Modelling choices 3.3 Modelling of loss frequency (Poisson) 15:00 3.4 Modelling of loss severity Afternoon Coffee Break 4. OpRisk mitigation 4.1 Process amendments 15:15 4.2 Insurance 4.3 Outsourcing 17:00 Close of Day 1 Sessions

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Operational Risk Management SAMPLE SCHEDULE

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DAY 2	
	Day 2 : OpRisk management and capital allocation
09:00	 5. Requirements for operating model of operational risk 5.1 Principles of operational risk (BCBS 195) 5.2 Defining OpRisk strategy and -risk appetite 5.3 Determine mutually exclusive governance structure
	Morning coffee break
10:45	 6. Capital requirements for operational risk 6.1 Basel III- and Basel IV – standardized approach 6.2 Definition and computation of business indicator 6.3 Advanced measurement approach: cost and benefit analysis

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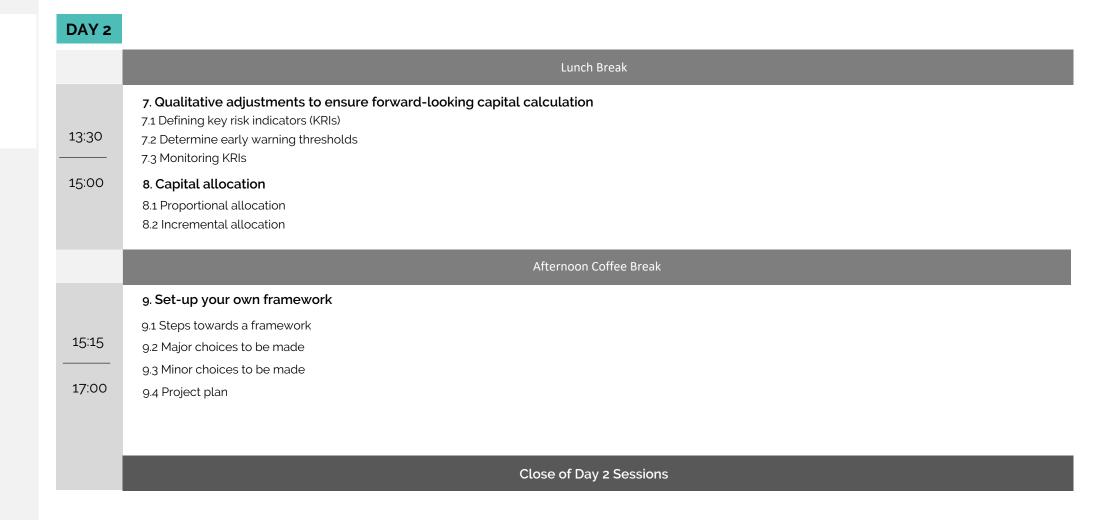
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