ASPECT ADVISORY

ASPECT ADVISORY ACADEMY
TECHNICAL SEMINAR

09:00 – 17:00 CET

Virtual | On-site

Refer pricing structure

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

CRR III

OVERVIEW:

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 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:

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

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SAMPLE SCHEDULE

1 DAY

	CRR III
09:00 – 10:30	**1. Contextualisation** 1.1 Post-Crisis-Agenda: Basel III & IV vs. CRR II & CRR III **2. Overview CRR III** 2.1 Standardised Approach for credit risk 2.2 …
	Morning coffee break
10:45 – 12:15	**2. Overview CRR III (cont'ed)** 2.1 … 2.2 Credit risk mitigation 2.3 Standardised operational risks 2.4 CVA - Risk 2.5 Leverage ratio 2.6 Market price risk 2.7 Output floor 2.8 Views of EBA / EZB / EU COMM w.r.t. specific requirements 2.9 Timeline for EU Implementation

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

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SAMPLE SCHEDULE

1 DAY

	Lunch Break
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 – 17:00	**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

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