

 09:00 - 17:00 CET

 Virtual | On-site

 Refer pricing structure

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

Pillar 1: Risk Mitigation Framework

OVERVIEW:

The standardised approach for credit risk follows a simple structure when it comes to risk-weighting. However, the recognition of credit risk mitigation techniques is considered to be quite complex, but very useful as it provides multiple attractive possibilities to reduce RWA and therefore to safe capital. To fully benefit from the available options, it is imperative to well understand the eligible mitigation tools and their mechanics, the qualitative conditions to be fulfilled, and the required data to be collected. After the seminar, attendees will be familiar with the available mitigation options and their application.

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

1 DAY

Pillar 1: Risk Mitigation Framework	
09:00	<p>1. Overview: eligible risk mitigation techniques per approach</p> <p>2. Risk mitigation in Credit Risk Standardised Approach (CRSA)</p> <ul style="list-style-type: none"> • Building blocks • Netting • Financial collateral
10:30	
Morning coffee break	
10:45	<p>2. Risk mitigation in Credit Risk Standardised Approach (CRSA) contd.</p> <ul style="list-style-type: none"> • Guarantees and credit derivatives • Real estate collateral
12:15	<ul style="list-style-type: none"> • Focus: SFTs (bilateral, CCP) • CRSA RWA calculations for a small sample bank
Lunch	
13:30	<p>3. Risk mitigation in Credit Risk Internal Rating-based Approach (IRBA)</p> <ul style="list-style-type: none"> • Building blocks • Netting • Financial collatera
15:00	
Afternoon coffee break	
15:15	<p>3. Risk mitigation in Credit Risk Internal Rating-based Approach (IRBA)</p> <ul style="list-style-type: none"> • Guarantees and credit derivatives • Real estate collateral • Other collateral • IRBA RWA calculations for a small sample bank
17:00	<p>4. Summary</p>

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

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aaa@aspectadvisory.eu