

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 MATERIAL:


- 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



 09:00 - 17:00 CET

 Virtual | On-site

 Refer pricing structure

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

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

10:45

3. CRSA risk weights

- Sovereigns
- Banks
- Corporates
- Covered Bonds
- Retail
- Mortgages
- Specialized lending
- Other assets

12:15

Lunch

13:30

4. Unrated Banks

15:00

5. Derivatives (vs. loans)

Afternoon coffee break

15:15

6. Credit derivatives (vs. loans)

7. CRSA calculations for a small sample bank

17:00

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

9. Conclusions

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

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