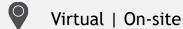


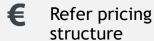
## ASPECT ADVISORY ACADEMY

**TECHNICAL SEMINAR** 









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

# Regulatory and Internal Risk Management in Banks

### **OVERVIEW:**

This seminar targets those who are new in the banking industry and would like to get a compact and structured overview of banks' risk and how they deal with them from a regulatory and an internal point of view. The topic scope is broad. It is organized as a 1.5h lunch seminar series across 12 weeks. It starts with an overview on banking regulation, deep-dives into regulatory ratios, followed by deep-dives into internal ratios (and risk management according to MaRisk, ICAAP/ ILAAP), Governance, Stress tests, BCBS239 - Data requirements, interaction of accounting and regulation, as well as Climate & ESG risks.

#### **AGENDA OUTLINE:**

1 Day Seminar - please refer following slide

#### WHO SHOULD ATTEND:

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

- Supervisors
- Regulatory Reporting / Affairs
- · 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





# Regulatory and Internal Risk Management in Banks

## ASPECT ADVISORY ACADEMY

TECHNICAL SEMINAR

## **3 MONTH SEMINAR**

MONTH	DATE	SESSION NO.	ТОРІС
MONTH 1	WEEK 1	01	Overview on Banking regulation
	WEEK 2	02	Regulating Banks' Risk taking: Regulatory Minimum Standards/ Ratios
		03	CRR II/ CRD V (Pillar 1): Credit Risk
MONTH 2		04	• CRR II/ CRD V (Pillar 1): Market Risk (today, <1.1.2025)
		05	• CRR III/ CRD VI (Pillar 1): Market Risk (future: > 1.1.2025)
		06	<ul> <li>CRR II/ CRD V (Pillar 1): Operational Risk</li> <li>CRR II/ CRD V (Pillar 1): CVA Risk</li> </ul>
		07	MaRisk (Pillar 2): Minimum Requirements for Risk Management
MONTH 3		08	ICAAP & SREP
		09	ILAAP & SREP
		10	<ul><li>Risk Controlling: Governance (MaRisk)</li><li>Stresstests</li></ul>
		11	<ul> <li>Data quality and BCBS239-requirements</li> <li>Interaction of regulation vs. accounting</li> </ul>
		12	ESG and Climate Risk

#### Please note:

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