

 09:00 - 17:00 CET

 Virtual | On-site

 Refer pricing structure

*Have a question? Send us a mail to: [aaa.aspectadvisory.eu](mailto: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 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

## 3 MONTH SEMINAR

MONTH	DATE	SESSION NO.	TOPIC
MONTH 1	WEEK 1	01	<ul style="list-style-type: none"> <li>• Overview on Banking regulation</li> </ul>
	WEEK 2	02	<ul style="list-style-type: none"> <li>• Regulating Banks' Risk taking: Regulatory Minimum Standards/ Ratios</li> </ul>
	...	03	<ul style="list-style-type: none"> <li>• CRR II/ CRD V (Pillar 1): Credit Risk</li> </ul>
MONTH 2		04	<ul style="list-style-type: none"> <li>• CRR II/ CRD V (Pillar 1): Market Risk (today, &lt;1.1.2025)</li> </ul>
		05	<ul style="list-style-type: none"> <li>• CRR III/ CRD VI (Pillar 1): Market Risk (future: &gt; 1.1.2025)</li> </ul>
		06	<ul style="list-style-type: none"> <li>• CRR II/ CRD V (Pillar 1): Operational Risk</li> <li>• CRR II/ CRD V (Pillar 1): CVA Risk</li> </ul>
		07	<ul style="list-style-type: none"> <li>• MaRisk (Pillar 2): Minimum Requirements for Risk Management</li> </ul>
MONTH 3		08	<ul style="list-style-type: none"> <li>• ICAAP &amp; SREP</li> </ul>
		09	<ul style="list-style-type: none"> <li>• ILAAP &amp; SREP</li> </ul>
		10	<ul style="list-style-type: none"> <li>• Risk Controlling: Governance (MaRisk)</li> <li>• Stresstests</li> </ul>
		11	<ul style="list-style-type: none"> <li>• Data quality and BCBS239-requirements</li> <li>• Interaction of regulation vs. accounting</li> </ul>
		12	<ul style="list-style-type: none"> <li>• ESG and Climate Risk</li> </ul>