

SA-CCR Seminar

ASPECT ADVISORY ACADEMY
TECHNICAL SEMINAR



 01st September, 2023

 09:00 – 17:00 CET

 Virtual | On-site

 Refer pricing structure

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

OVERVIEW:

Counterparty credit risk of derivatives is an integral component of the RWA framework. However, the counterparty credit risk profile of derivatives is complex: it changes every day as its market value changes every day. Collateral should be taken into account and potential price changes after default until final settlement as well. Finally, it is important to still keep things simple as the approach is a standardised/simplified approach. The seminar will introduce the general philosophy of the SACCR approach, its main building blocks, as well as its data- and implementation challenges.

AGENDA OUTLINE:

1 Day Seminar – please refer following slides

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

1 DAY

	SA-CCR Seminar	
09:00	1 Contextualisation:	use of exposure measures in CRR RWA/ Leverage Ratio/ Large Exposure
	2.	Main building blocks/ tress structure of SACCR per netting set: Counterparty/ netting set/ risk categories/ hedging set/ buckets/ margin agreement
	3.	Mapping of derivatives into risk categories (incl. multi-risk driver derivatives)
10:30	4.	Example with most important features
	5. 1	Trade examples: <ul style="list-style-type: none"> Adjusted Notional Margined vs. unmargined AddOn despite negative market values AddOn aggregation
	Morning coffee break	
10:45	6. 3	Trade examples in each risk category <ul style="list-style-type: none"> AddOn calculation and aggregation for IR/ CS/ EQ/ FX/ Commodity - derivatives Linear vs. non-linear derivatives
12:15		

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

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1 DAY

Lunch Break

7. Details

- Risk categories vs. hedging sets
- Basis swaps and volatility underlyings,
- Notional adjustments
- Determination of start- and end date
- Regular vs. standardized SACCR model

13:30

15:00

Afternoon Coffee Break

8. Miscellaneous

- SACCR for Leverage Ratio
- Big picture
- Example model with a netting set of 30 deals
- SACCR interface and data sourcing
- Summary

15:15

17:00

Close of Session