

# 1:1 of Banking Regulation

ASPECT ADVISORY ACADEMY  
EXECUTIVE EDUCATION |  
TECHNICAL SEMINAR



## OVERVIEW:

Banking regulation got more and more complex, many people, even regulators have lost overview. This seminar gives structured overview: for regulators/ bankers/ consultants that are specialists in a regulatory niche, but don't necessarily see the big picture for Novices in banking/banking regulation.

## AGENDA OUTLINE:

### 1 Day Seminar:

Overview on Banking regulation

## WHO SHOULD ATTEND:

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

- Supervisors
- 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

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

## 1 DAY

1:1 on Banking Regulation

### 1. Fundamentals of Banking regulation

1.1 Overview

1.2 Dimensions of Banking regulation

- Remuneration
- Derivatives trading
- Consumer law
- Risk taking

09:00

10:30

1.3 The 3 Pillar model for Risk taking

Morning coffee break

### 2. Regulatory Pillar

2.1 Regulatory capital adequacy

2.2 Leverage ratio

2.3 Minimum requirements and buffer

2.4 Liquidity adequacy ratios (LCR, NSFR)

10:45

12:15

**1 DAY**

		Lunch Break
13:30		<p><b>3. Internal Pillar (ICAAP)</b></p> <p>3.1 Internal capital adequacy</p> <p>3.2 Adequacy process</p> <p>3.3 Risk inventory, measurement, management, limits, and controlling</p> <p>3.4 Risk-adjusted performance measures</p>
15:00		3.5 Shareholder-value generating risk taking
		Afternoon Coffee Break
15:15		<p><b>4. Internal Pillar (ILAAP)</b></p> <p>4.1 Internal liquidity adequacy</p> <p>4.2 Liquidity stress tests</p> <p>4.3 Liquidity buffer</p> <p>4.4 Funds Transfer Pricing (to allocate buffer cost)</p> <p>4.5 Risk-adjusted performance measures</p>
17:00		<p><b>5. SREP – Supervisory Review and Evaluation Process</b></p> <p>5.1 Scope and assessment areas</p> <p>5.2 Drivers and determination of capital- and liquidity P2R – AddOns</p> <p>5.3 Interpretation of P2R - AddOns</p>
		Close of Session

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

Send us a mail to:  
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