ASPECT ADVISORY

ASPECT ADVISORY ACADEMY
TECHNICAL SEMINAR

Large Exposure Regime

OVERVIEW:

The Large Exposure regime (subsequently abbreviated "LER") serves as backstop measure to proxy the maximum loss the bank can suffer from the default of a single counterparty. Recently, the LER has seen important changes via the mandatory substitution of collateral providers as well as indirect exposures from derivatives. After the seminar, attendees will be familiar with the building blocks of LER, and the different ways how to measure the associated exposures – including indirect exposures from derivatives.

AGENDA OUTLINE:

1 Day Seminar – please refer following slide

WHO SHOULD ATTEND:

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

- Credit Risk Controlling
- Accounting
- Supervisors
- Regulatory Reporting / Affairs
- Internal audit

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

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

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SAMPLE SCHEDULE

1 DAY

	Large Exposure Regime
09:00 – 10:30	**1. Objectives and assumptions of LER** **2. How to compute the overall LER exposure of a client** **3. Large exposures and Large Exposure limits: reporting, notification and other consequences**
	Morning coffee break
10:45 – 12:15	**4. Exposure values for LEX:** • Exemptions • Standard loan/ security • Counterparty credit risk of derivatives • Indirect exposures from derivatives (single name, index – with and without look-through)
	Lunch
13:30 – 15:00	**5. Exposure values for LEX limit** • Exemptions • Computation of Limit positions • Compare positions under LEX vs. exposures under LEX limit
	Afternoon coffee break
15:15 – 17:00	**6. Case study:** Treatment of back-to-back hedged index derivatives within indirect clearing context and with vs. without Look-through.

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