ASPECT ADVISORY

ASPECT ADVISORY ACADEMY
TECHNICAL SEMINAR

Pillar 1: Standardised Approach for Credit Risk (CRSA)

OVERVIEW:

80% of the Total RWA are typically Credit Risk RWA. The Standardised Approach for Credit Risk is therefore the most prominent and influential building block of the Pillar 1 RWA Framework. With CRR III, the standardised approach for Credit Risk will also constitute an important input for the output floor. A thorough understanding of the objective, structure, and main elements of the standardised approach for Credit Risk are therefore imperative.

AGENDA OUTLINE:

1 Day Seminar – please refer following slide

WHO SHOULD ATTEND:

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

- Regulatory reporting/ affairs
- Risk and regulatory consultants
- Risk controlling
- Internal audit
- Credit risk control
- Treasury
- Supervisors

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

	Pillar 1: Standardised Approach for Credit risk (CRSA)
09:00 – 10:30	**1. Mechanics of CRSA:** position classes, exposure values, risk weights, credit risk provisions **2. Credit Conversion Factors**
	Morning coffee break
10:45 – 12:15	**3. CRSA risk weights** • Sovereigns • Banks • Corporates • Covered Bonds • Retail • Mortgages • Specialized lending • Other assets
	Lunch
13:30 – 15:00	**4. Unrated Banks** **5. Derivatives (vs. loans)**
	Afternoon coffee break
15:15 – 17:00	**6. Credit derivatives (vs. loans)** **7. CRSA calculations for a small sample bank** **8. CVA Standardised approach (incl. divergence from internal CVA)** **9. Conclusions**

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