

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

ASPECT ADVISORY ACADEMY TECHNICAL SEMINAR



07th November, 2023



09:00 – 17:00 CET



Virtual | On-site



Refer pricing structure

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

3 MONTH SEMINAR

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