



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

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

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