Enterprise Computing Solutions - Education Services

OFERTA FORMATIVA

Detalles de contacto

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IBM Algorithmics Regulatory Capital Modeling in Algo One

CÓDIGO:	DURACIÓN:	Precio:
G0000G	24 Hours (3 días)	€1,600.00

Description

***** For inquiries and scheduling for this course,**
please contact wfssedu@us.ibm.com ***
This is an IBM ISDR course.
IBM Algo Capital Management, Credit Regulatory Capital (IBM ACCRC) helps banks calculate regulatory capital requirements for credit risk over the entire portfolio and produce comprehensive capital adequacy reports. This three-day course is designed to provide participants with hands-on experience and an in-depth understanding of IBM ACCRC functionality including extensions that enable financial institutions to calculate risk-weighted assets in compliance with Basel II or Basel III requirements (Basel III extension), to optimally allocate mitigants to the exposures in order to minimize the resultant capital requirements (Mitigant Optimization extension), generate comprehensive slice-and-dice reports (Management and Regulatory Reporting extensions).
Upon successful completion of the course, the participant will be able to:

- Explain the individual risk components and how they are derived, as well as any adjustments that may apply;
- Describe the options and approaches for calculating Exposure at Default (EAD), EL and Risk Weighted Assets (RWA) within the IBM ACCRC calculation engine
- Articulate the effects of CRM and their adjustments to RWA;
- Create the data elements (instruments, curves and portfolio hierarchies) required to calculate CRM adjusted RWA for Internal Ratings Based (IRB) Banking Book
- Model assets of various types within the calculation engine
- Create customized reports in the IBM ACCRC reporting tool

Objetivos

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Please refer to Course Overview. This is an IBM ISDR course.

Público

This course is targeted at individuals with an understanding of Basel II regulations and associated data elements. These individuals will typically serve as members of the implementation team. Typical job roles include credit risk managers, credit analysts, financial analysts, financial engineers, business analysts, integration engineers, system support administrators, compliance analysts, capital analysts, risk analysts and regulatory reporting officers.

Requisitos Previos

The student must complete the course:

- Foundations of RiskWatch

Programa

The three-day course is delivered through a number of media, including product demonstrations, instructor-led exercises, self-paced hands-on practice, and case studies.
Day 1:

- Introduction and course agenda
- Review of framework and required input data
- Navigation and set-up in the calculation engine
- Modeling of a position in RiskWatch (CRC Calculation Engine) for Basel 2 compliance.
    - Cross-References and Linkages between Counterparties, Exposures, Mitigants, Facilities
    - Regulatory Parameters
    - Results for the various approaches B2 STD, B2 FIRB, B2 AIRB
    - Determining calculation procedures for RWA and EAD.
    - Modeling of various instruments in CRC Calculation engine (Banking Book)
    - Valuation in multiple approaches

Day 2:

- Modeling of Various Instruments/Transactions in RiskWatch (CRC Calculation Engine) - cont
    - Trading book (OTC Derivatives, Repos)

- Credit Risk Mitigation
    - Mitigation in Basel accord
    - Modeling mitigants in CRC calculation engine
    - Mitigation modes

- Stress Testing in RiskWatch (CRC Calculation Engine)

Day 3:

- Pillar 2 Functionality in CRC
- Basel 3 Extension in CRC
- Datamart in CRC
    - Retail pooling
    - Onboarding

- Regulatory and Management Reports
    - Editing management reports in ARA
    - Regulatory Reports validation and querying

Fechas Programadas

A petición. Gracias por contactarnos.

Información Adicional

Esta formación también está disponible en modalidad presencial. Por favor contáctenos para más información.