

Head Towards BASEL III Reforms Finalisation Stage – Credit Risk (Basel, EBA and CySEC circulars)

Continuing Professional Development

Instructor:

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According to the “Directive of the Cyprus Securities and Exchange Commission regarding the certifications of persons and the certification register” (RAD 22/2017), it is compulsory that certified persons need to undergo annual training to satisfy the criterion of Continuing Professional Development in order to maintain their certification. This seminar aims primarily to satisfy the CPD requirement of CySEC by offering an update to the current developments of the capital requirements for credit risk in accordance with the BASEL III reforms finalisation stage.

Who should attend the seminar?

This seminar is addressed to the Risk Officers, specialists responsible for capital requirements calculation, Internal and External Auditors as well as the Members of the Board of Investment Firms.

12 June 2023
9:00-14:30 (5 CPD Units)

Registrations:
Fee: €150
Click [here](#) to register

SEMINAR PROGRAMME

		Heading Towards Basel III Reforms Finalisation Stage – Credit Risk Capital Requirements
Time	Duration	Description
09:00 – 10:15	1:15	Section 1 General provisions <ul style="list-style-type: none"> • Basel III reforms background • Definition of own funds and common mistakes (CySEC circulars) • Structure of capital requirements
10:15 – 10:30	0:15	C O F F E E B R E A K
10:30 – 12:30	2:00	Section 2 Capital requirements for credit risk <ul style="list-style-type: none"> • Approaches for credit risk capital requirements • General principles of Standardised approach • Risk weights for exposure classes and Basel III reforms (with examples)
12:30 – 12:45	0:15	C O F F E E B R E A K
12:45 – 13:15	0:30	Section 2 Capital requirements for credit risk <ul style="list-style-type: none"> • Approaches for credit risk capital requirements • General principles of Standardised approach • Risk weights for exposure classes and Basel III reforms (with examples)
13:15 – 14:15	1:00	Section 3 Credit risk mitigation <ul style="list-style-type: none"> • Credit risk mitigation (CRM) principles • Eligible forms of CRM • Financial Collateral Simple and Comprehensive Method • Common mistakes in reporting of credit risk mitigation
14:15 – 14:30	0:15	Questions and Answers
Total Net Duration	5:00	END OF SEMINAR

Certification:

All participants will be awarded a certificate. Each hour of attendance will account for one unit of Continuing Professional Development (CPD) as required for members of most professional bodies.

In-house Seminars:

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