IBM Algorithmics Regulatory Capital Modeling in Algo One
Information

Length:	24.0 Hours
__Ref:	G0000G
Delivery method:	Classroom
Price:	AUD

Overview

*** **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

Public

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.

Prerequisits

The student must complete the course:

- Foundations of RiskWatch

Objective

Please refer to Course Overview.

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