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Using Algo Workspace Analyzer for SA-CCR (v3.0)
Information

Length: 8.0 Hours
Ref: G1402G □
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 Algorithmics Workspace Analyzer is an advanced aggregation application. In this one day course participants will learn to use the functionality of Workspace Analyzer to comply with reporting requirements for the Standardized Approach for Counterparty Credit Risk. The participants will review sample reports, and learn how to modify and create reports and collaborative views. In particular, participants will learn how to set up sandbox environments, dynamically aggregate data and create and share reports of various types. Hands-on learning experience will complement the training.

Public

This course is aimed at finance individuals and business users in risk management, reporting and compliance functions.

Prerequisites

Participants should have basic knowledge of credit risk management principles, regulatory reporting requirements, and financial products and markets.

Objective

Topics covered in this course include:

- Overview of IBM Algorithmics Workspace Analyzer framework
- Review of input data and portfolio structure
- Review of measures and scenarios
- Review of template SA-CCR reports, application of replacement costs, potential future exposure, and hedging sets in a reporting context
- Creation and modification of reports with specific SA-CCR functionality in Workspace Analyzer
- Review of reporting functionality in a sandbox environment

Adding functionality to reports

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