

# *Basel IV Academy*

**Seminar**

*May 22nd–24th 2017,  
Frankfurt am Main*

*May 30th–June 1st 2017,  
London*



### ***Welcome to our Basel IV Academy – The next generation of RWA***

Since the financial crisis the world of banking has undergone major changes with one of the most important regulatory reforms: Basel III. But the time for fundamental regulatory changes is far from over. The implementation of Basel III still left open important areas of the regulatory framework. Therefore, the Basel Committee has been increasingly dedicated to the revision of all major approaches to quantify risk weighted assets for regulatory purposes.

### ***Basel IV or finalising Basel III?***

While the Basel Committee still considers these reforms as the finalisation of Basel III the various activities are commonly referred to as “Basel IV”. However, the changes will impact the calculation of risk weighted assets and capital ratios of all banks and require banks to reassess, address and embed its risk and governance strategy into their business models and wider strategies.

### ***Do you want to learn about the details of the latest regulatory requirements?***

Meet our regulatory experts from PwC’s international network with a broad range of experience and knowledge in the area of banking regulation. They will provide you during a three-day training with a detailed insight into the

- Revised standardised approach for credit risk,
- Modifications of the IRB-approach,
- SA-CCR,
- Revised trading book boundary,
- New approaches for the quantification of market risk,
- Standardised measurement approach for OpRisk,
- CVA-risk charge,
- Securitisation,
- Treatment of investment funds,
- Disclosure,

and enable you to identify your strategic responses to Basel IV.

### ***What lies ahead ? – CRR II/CRD V***

The academy will also address aspects, how the elements of Basel IV are expected to be implemented in European legislation via CRR II/CRD V.

### ***Your challenge – our solution: 3 days at the Basel IV Academy***

PwC's global Basel IV initiative throughout our global network offers a wide range of services on a national, European and global level on each area of Basel IV. With our three-day Basel IV Academy, we provide an in-depth training on all relevant aspects and risk types. The combination of classroom training and case studies will enable you to develop a thorough understanding on the details of the planned regulations – and what they will mean for your bank.

### ***Any questions left?***

Join our experts after the academy on Day 1 for a dinner hosted by PwC.

## Day one

- 9.30 Check in & Registration
- 9.45 **Road to Basel IV**  
Where we are vs. where and when will we go?
- 10.30 **New credit risk standardised approach Part 1**  
All about changes in credit risk
- 11.15 Coffee & networking
- 11.30 **New credit risk standardised approach Part 2**  
More risk sensitive or just expensive? (incl. topic related case study)
- 12.45 Lunch
- 13.45 **IRB Approach**  
Constrained or not constrained – that is the question  
(incl. topic related case study)
- 15.30 **TRIM & EBA IRB Assessment Methodology**  
The Targeted Review of Internal Models
- 16.00 Coffee & networking
- 16.15 **Securitisation**  
The three new approaches (incl. topic related case study)
- 17.00 Wrap-up
- 17.30 Close of day one

## Day two

- 8.45 Welcome
- 9.00 **FRTB: Revised trading book boundary**  
Suddenly a trading book institution? (incl. topic related case study)
- 9.45 **FRTB: Sensitivities-based method**  
The new standardised approach: More complex and risk sensitive  
(incl. topic related case study)
- 11.15 Coffee & networking
- 11.30 **FRTB: Internal Market Risk Models**  
Evolution from Value at Risk to Expected Shortfall  
(incl. topic related case study)
- 12.15 Lunch
- 13.15 **Standardised Approach for Counterparty Credit Risk (SA-CCR)**  
SA-CCR is everywhere ... (incl. topic related case study)
- 14.45 **Credit Valuation Adjustment (CVA)**  
Connecting CVA with FRTB (incl. topic related case study)
- 15.45 Coffee & networking
- 16.00 **Investment funds**  
Be aware of the trading book requirements (incl. topic related case study)
- 17.00 Wrap-up
- 17.30 Close of day two

## *Day three*

- 8.45 Welcome
- 9.00 **OpRisk**  
Standardised Approaches are replaced by the Standardised Measurement Approach (incl. topic related case study)
- 9.45 **Floor rules**  
Floors may seem unsuspecting, but they may have a large impact (incl. topic related case study)
- 10.15 Coffee & networking
- 10.30 **Disclosure rules**  
Pillar III gets in focus
- 11.15 **IFRS 9 Part I**  
Not only a topic for accounting ...
- 12.30 Lunch
- 13.30 **IFRS 9 Part II**  
... but on regulatory reporting, too (incl. topic related case study).
- 14.00 **The new CRR II**  
New regulations with MREL/TLAC, Leverage Ratio and NSFR
- 15.00 Wrap-up
- 15.30 Close of day three



*For general questions, please contact:*

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## **Trainers**



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## Trainers



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Market Risk  
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## **Basel IV Academy**

### **Date Frankfurt**

May 22nd–24th 2017

### **Location**

Grandhotel Hessischer Hof  
Friedrich-Ebert-Anlage 40  
60325 Frankfurt am Main

### **Date London**

May 30th–June 1st 2017

### **Location**

PricewaterhouseCoopers LLP  
1 Embankment Place  
London WC2N 6RH

### **Registration**

Please register via fax or online at [www.pwc-events.com/BaselIV](http://www.pwc-events.com/BaselIV) for the event. Registration is binding and shall be deemed accepted if you do not receive a rejection from us in written form within 14 days. After receipt of your inscription form, you will receive a confirmation with further information.

The participation fee is €3.500 per person, plus VAT. The fee includes all training materials and your personal copy of the PwC Basel IV Book. Drinks, lunch and refreshments during the breaks are included as well. Arrival and overnight stay exclusive.

### **Cancellation**

If you wish to withdraw from the event, you may do so without penalty up to 14 days prior to the start of the event. If you cancel after this deadline, but at least 7 days before the event, you will be charged 50% of the participation fee. If your cancellation is received after this period, or if you do not attend the event, you will be charged the full participation fee.

Cancellations are to be submitted in written form. The organiser will also gladly accept a substitute for the original participant at no additional cost.

## ***Who should attend the Basel IV Academy?***

Executives and specialists in the fields of risk management (credit, market and operational risk), finance/reporting, controlling, compliance and internal audit.

## ***About us***

Our clients face diverse challenges, strive to put new ideas into practice and seek expert advice. They turn to us for comprehensive support and practical solutions that deliver maximum value. Whether for a global player, a family business or a public institution, we leverage all of our assets: experience, industry knowledge, high standards of quality, commitment to innovation and the resources of our expert network in 157 countries. Building a trusting and cooperative relationship with our clients is particularly important to us – the better we know and understand our clients' needs, the more effectively we can support them.

PwC. More than 10,300 dedicated people at 22 locations. €1.9 billion in turnover. The leading auditing and consulting firm in Germany.

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