

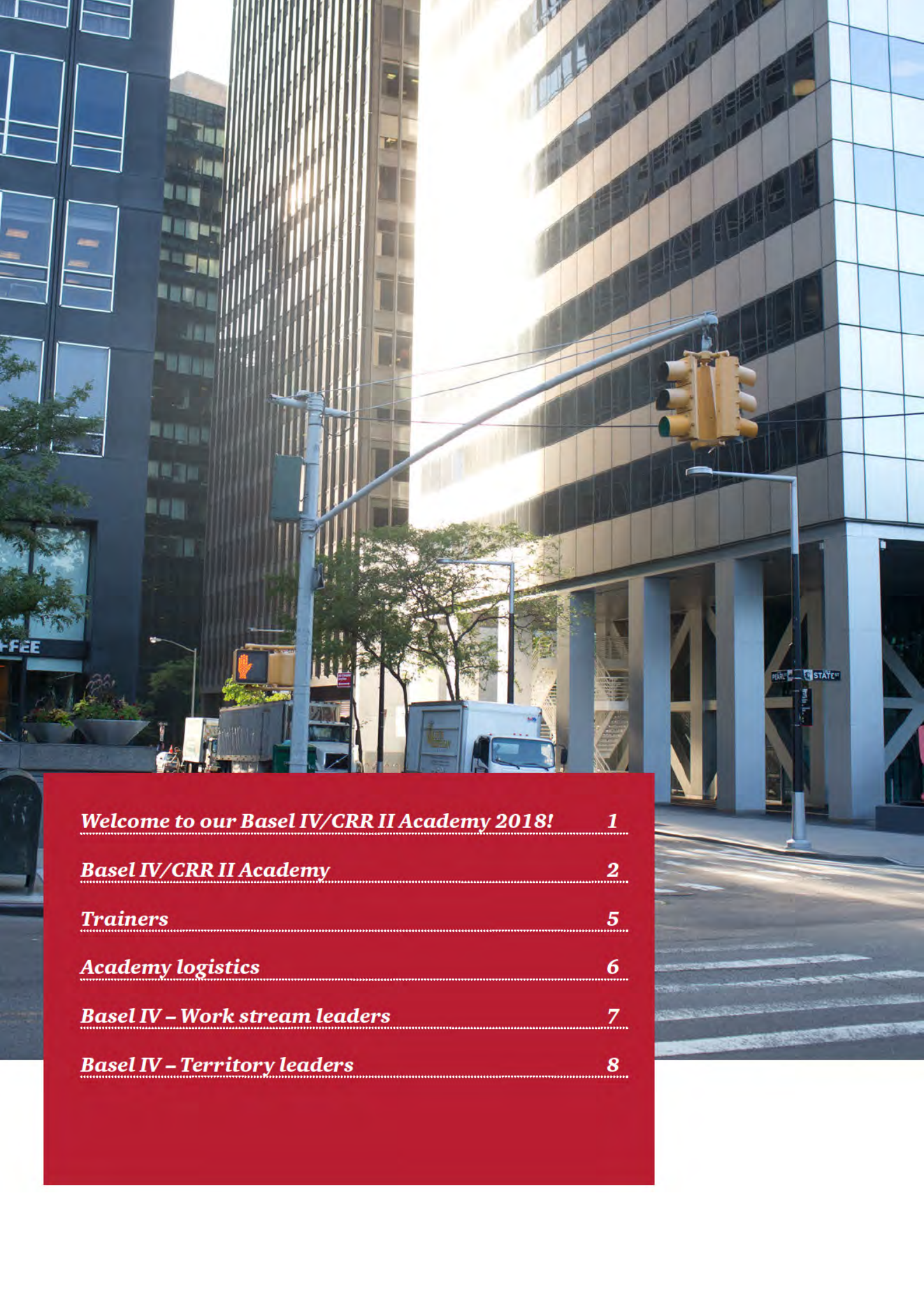
PwC Basel IV/CRR II Academy 2018

The road from Basel III to Basel IV

*Basel IV/CRR II
Academy 2018*

*London 16 – 18 April
Frankfurt 25 – 27 April*





Welcome to our Basel IV/CRR II Academy 2018! **1**

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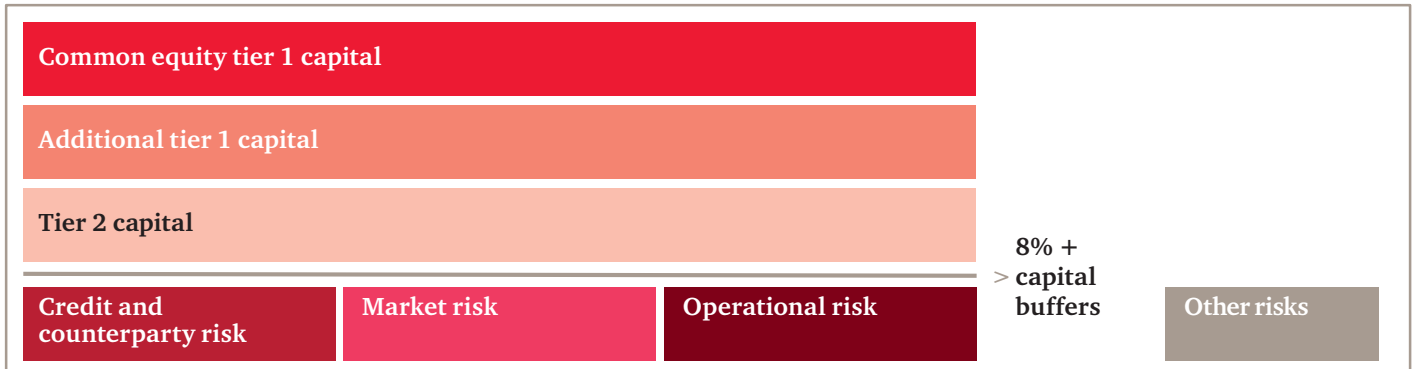
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Welcome to our Basel IV/CRR II Academy 2018!

Basel IV is one of the major challenges for the financial markets in the next five years. The Basel IV changes will impact the calculation of risk weighted assets and capital ratios of all banks and therefore will affect the bank's strategy and business models.

Calculation of capital ratios under Basel III/CRR...



Topics covered by Basel IV



The changes require banks to reassess, address and embed their risk and governance strategy into their business models and wider strategies.

Even though the proposed implementation timeline may look like the far away future, it is clear that banks will require significant time, effort and resources to understand the impact, adjust and implement.

With our three-day Basel IV/CRR II Academy, we provide an in-depth training on all relevant aspects and risk types. The combination of classroom training, case studies and discussion will enable you to develop a thorough understanding of the details of the upcoming regulation.

Meet our regulatory experts from PwC's international network with a broad range of experience and knowledge in the area of banking regulation.

We look forward to welcoming you at our Basel IV/CRR II Academy,

Yours sincerely



Martin Neisen
Global Basel IV Leader
PwC Germany



Abdellah M'barki
Global Basel IV deputy Leader
PwC The Netherlands

Basel IV/CRR II Academy

Day One – General introduction to Basel IV and Credit risk approaches (standardised and IRB)

9.30
Check in and registration

9.45
Welcome and introductions

10.00-10.30
The road from Basel III to Basel IV

- The journey so far... Where we are now, where have we come from?
- How long will the journey last

10.30
Revisions to the credit risk standardised approach – Part one:

- Motivations for the revision of the standardised approach
- Final version of the revisions vs. the current rules. The conceptual differences and similarities?

11.15
Coffee and networking

11.30
Revisions to the Credit risk standardised approach – Part two:

- Analysis of the standardised approach from a risk and business perspective. Increased risk sensitivity vs. increased capital requirements?
- Business implications. Where are the opportunities within the new standardised approach?
- Case study

12.45
Lunch and networking

13.45
IRB-Approach in Basel IV

- Why did the BCBS decide to make revisions in the IRB?
- Constrained or not constrained – IRB asset classes in detail
- Why limiting the affects of internal approaches? Rationale and structure of the capital floor
- Case study

15.45
Coffee and networking

16.00
Future of the IRB-Approach

- There is more around IRB than only Basel IV
- Future of the IRB. What are the areas of activity for EBA?
- The Targeted Review of Internal Models: The ECB is taking a very close look

17.00
Wrap up

17.30
Close of day One



“Banks are facing challenges both from an increase in RWA and from implementation issues resulting from the scope limitations, limiting estimation practices and new and/or increased input”

Luis Barbosa
IRB Approaches



“Within credit risk the highest impact is expected for the large corporates and retail mortgage portfolios”

Agatha Pontiki
Standardised Approaches



“Basel IV will go right to the core of Banks, impacting their strategies and business models”

Martin Neisen
Global Basel IV Leader

Basel IV/CRR II Academy (contd.)

Day two – Counter party credit risk and market risk

8.30
Registration/Information

9.00
Welcome

9.15
FRTB Part one: Revised trading book boundary

- Trading book or banking book – that is the questions. New definitions may lead to re-assignment of positions.
- Still trading after all these years. Additional organisational requirements for trading book institutions.
- Case study on the assignment of positions to the trading or banking book

9.45
FRTB Part two: Sensitivities-based method

- Motivation for the introduction of the new approach
- Standardised approach for market risk
- The calculation process, more risk-sensitivity and more complexity
- Room for simplification – the simplified approach
- Case study

11.30
Coffee and networking

11.45
FRTB Part three: Internal Models Approach

- Where VaR has its limitations. Evolution from Value at Risk to Expected Shortfall.
- Case study

12.30
Lunch and networking

13.30
Standardised Approach for Counterparty Credit Risk (SA-CCR)

- SA-CCR for all
- Business implications of the introduction of the SA-CCR
- Case study

15.00
Credit Valuation Adjustment (CVA)

- Introduced under Basel III and already revised
- Available approaches on CVA
- Connecting CVA with FRTB
- Case study

16.00
Coffee and networking

16.15
Exposures to Investment funds

- Be aware of the trading book requirements
- Case study

17.15
Wrap up

17.30
Close of day two – Get together, happy hour



“Optimisation strategies need to reflect the interaction between desk structure, non-modellable risk factors, P&L attribution and significantly increasing data demands”

Dirk Stemmer
Market Risk Internal Models

Basel IV/CRR II Academy (contd.)

Day three – Operational risk, securitisations, disclosure and the implementation of Basel IV in the EU (CRR II)

8.45
Welcome

9.00
Operational risk

- Time to say goodbye to AMA: A standardised approach to replace all approaches.
- A new approach, but also a better approach? Benefits and shortcomings of the new approach.
- Case study

9.45
Securitisation – Basel and Brussels

- Three new approaches: SEC-IRBA, SEC-ERBA, SEC-SA
- STC-Securitisation: Is it simple?
- Case study

10.45
Coffee and networking

11.00
Disclosure rules

- ‘Pillar III’ under the microscope
- Basel and EU disclosure rules – How does this fit together?

12.30
Lunch

13.45
Revisions to Europe’s regulation: Where Basel IV turns into European regulation

- Finalising Basel III: Adopting the BCBS standards on the Leverage Ratio and NSFR.
- Adjustments on MREL and TLAC
- Further modifications of the CRR II on SME and specialised lending
- Current status of EU-implementation. Which areas are being discussed in the Trilogue?

15.15
Wrap up

15.45
Close of day three



Trainers

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Academy logistics

Registration

Participants can register either for all three days or select one or two days.

The pricing for the academy will be as follows:

- 3-day package: EUR 3.500,--
- 2-day package: EUR 2.800,--
- 1-day package: EUR 1.500,--

These fees will include the training material (slide deck and case studies), and coffee/drinks and lunch for each day of attendance.

We are also planning to host a 'happy hour' on the evening of the second day.

www.pwc.com/baseliv (scroll down to PwC solutions) Once you have registered a confirmation email will follow. This will confirm your participation in the event, include all relevant information as it relates to the academy, any pre reads, and details of the payment procedure. Registration at this point will be deemed binding please see below for cancellation policy.

The organiser reserves the right to cancel the event due to an insufficient number of participants or due to circumstances beyond its control. All event fees will be fully refunded, participants will be liable for personal expenses.

General enquiries

Please contact Friedemann Loch (friedemann.loch@pwc.com) or Darren Fowler (darren.fowler@pwc.com) with any questions or for further information.

Location and directions

Frankfurt:

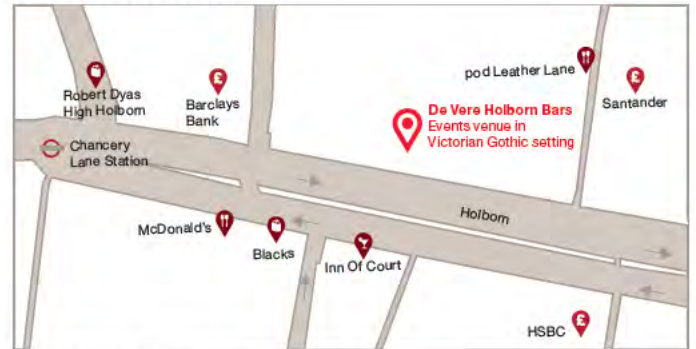
Grandhotel Hessischer Hof – Hotel Frankfurt



Friedrich-Ebert-Anlage 40, 60325 Frankfurt am Main, Germany

London:

De Vere Holborn Bars



138-142 Holborn, London EC1N 2SW

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.



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PwC materials

- Dedicated PwC Basel IV Webpage: <https://www.pwc.com/gx/en/services/advisory/basel-iv.html>
- Dedicated PwC Basel IV channel – The channel is a new medium to give you a periodical overview on current topics around Basel IV. It comprises a series of online lectures supported by slides: <https://www.youtube.com/channel/UCosEew32uLFgApuGRo48bBg>
- Register for the Basel IV channel: <https://www.pwc.com/gx/en/services/advisory/basel-iv/register-basel-iv.html>

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