

Prudential & accounting regulations for risk managers

GOALS

Starting from the simple Basel I framework, the evolution to the Basel II framework will be discussed and the role of the three pillars will be explained. The handling of credit, market and operational risk under Pillar 1 will be analysed in more detail. Following the financial crisis in 2007/2008, the participants will better understand the need for higher capital, liquidity and leverage requirements and learn how the new ratios have to be calculated under Basel III. Also the impact of the strengthening of Pillar 2 will be highlighted by assessing the impact on the business model and by discussing some implementation issues.

The course on banking regulation and supervision gives an overview of the international and national framework, starting with the developments at G20 level and at the Basel Committee on banking supervision. Given the relevance of the European dimension, the course further considers the key principles and actors in the European framework as well as the recent steps in re-launching Europe through the completion of the Banking Union and the reform of the EU's supervisory architecture. A key part of this is the Single Supervisory Mechanism (SSM), where the course will go into its supervisory approach and future priorities.

SUMMARY

Category:

- Risk, finance & treasury

Difficulty level:

Expert

Certification type:

In class training

Price:

- Member: € 570.00
- Non member: € 685.00
- Partner BZB: € 570.00
- Incompany: custom tailored, prices on demand

INTENDED AUDIENCE

Employees with a certain level of experience (1-3 years) in one or more aspects of risk management that want to broaden their knowledge. First and second line collaborators, business controllers, risk officers, treasurers.

FOREKNOWLEDGE

Expert level: Subjects will be treated thoroughly. You should have knowledge of macro-economical concepts.

CONTENT

- *Architecture of regulatory bodies*
 1. G20, FSB, Basel Committee, EU level, National level + other stakeholders (banks, associations, think tanks,

- universities, ...)
 - 2. Zoom EU Level: ECB, ESCB, ESA (EBA, EIOPA, ESMA)
 - 3. Zoom National Level: NBB, FSMA
- *Basel / CRD, the prudential regulations for banks*
 - 1. From Basel I to Basel IV (high level)
 - 2. Three pillar Approach of Basel
 - 3. Link of Basel with CRD / CRR
 - 4. European Banking Union: SSM, SRM, DGS
 - 5. Recent developments (e.g. TRIM / Data Aggregation & Data quality / NPL / ...)

- *Solvency II, the prudential regulations for insurers*
 - 1. Why / What / When
 - 2. Comparison: Solvency I – Solvency II
 - 3. Solvency II Risk Models
 - 4. Solvency II Balance sheet
 - 5. Solvency II Reporting challenges
 - 6. Impact of Solvency II
 - 7. Future of Solvency II

- *EMIR, the European Markets regulation*
 - 1. Why / What / When
 - 2. Scope of application / Involved counterparties
 - 3. Three obligations: clearing, risk mitigation, reporting
 - 4. Impact of EMIR on Capital markets
 - 5. Recent developments EMIR

- *IFRS 9, the new accounting regime for financial instruments*
 - 1. Introduction
 - 2. Classification and measurement of financial assets
 - 3. Impairment
 - 4. Hedge accounting
 - 5. Disclosures
 - 6. Impact on regulatory capital
 - 7. Recent developments IFRS 9

METHODOLOGY

You follow a ‘**Classroom training**’ in a group. You, the other participants and the teacher are all present in the same classroom at an agreed time. There is an opportunity for interaction and feedback, both from the participants to the teacher and vice versa. The teaching material consists as a basis of a presentation via the MyFA learning platform, supplemented with various other items (such as digital syllabus, presentation, audiovisual fragments, etc.).

Duration: 1 day training

Hours: 9am - 5pm (6 training hours)

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