

NEWS OF BANKING REGULATION

7th May 2019

Hotel Slon, Slovenska cesta 34, Ljubljana

Who should attend:

The seminar is prepared for employees of risk management, compliance and internal audit departments.



Presented by

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CEO

Advanced Risk Management, s.r.o.

SCHEDULE OF THE SEMINAR

BEFORE WE BEGIN

Who sets the banking regulations and who is subject to it?
Types of regulatory documents
Overview of new regulations since 2016

PLANNED AMENDMENTS TO THE CRD/CRR

Motivation and summary of proposed amendments
Implementation of deferred requirements:
› NSFR
› Leverage ratio
Calculation of the Minimum capital requirement for market risk:
› Summary of proposed amendments
› Standardised approach to market risk
› Internal model for market risk
Counterparty credit risk (CCR)
Interest rate risk in the banking book (IRRBB)
Central counterparties
Large exposures
Disclosure
Scope of CRD
SII (G-SII a O-SII)
Amendments in Pillar II
Requirements on remuneration
Treatment of specific exposures:
› Exposures to SME
› Exposures to structural projects
› Exposures to collective investments funds

Implementation of IFRS 9

Investment firms

Compliance tool

Expected schedule of implementation

EBA NEWS

Credit risk:

- › Future of IRB approach
- › Default definition
- › Estimates of risk parameters
- › Economic downturn and risk parameters
- › Exposures to be associated with high risk
- › Non-performing and forborne exposures
- › Credit risk mitigation

Other areas:

- › IRRBB
- › Stress testing
- › SREP and its further development
- › Guidelines on ICT Risk Assessment under SREP
- › Guidelines on management of non-performing and forborne exposures
- › Draft Guidelines on ICT and security risk management
- › Guidelines on disclosure of non-performing and forborne exposures

BASEL III (2017)

Revision of STA approach to credit risk:

- › Role of external rating
- › Risk weights for individual exposure classes
- › Credit risk mitigation

Revision of IRB approach to credit risk:

- › Limitations of A-IRB approach for specific asset classes
- › Input floors for IRB approach
- › Other amendments

Framework for CVA risk

Revision of approaches to operational risk

- › Current approaches to operational risk
- › Proposed amendments to the regulation
- › Definition of Business indicator
- › Revised Standardised Approach
- Add-on to leverage ratio for G-SIFI
- Output floor for advanced approaches
- Schedule of implementation
- Results of the cumulative QIS

OTHER NEWS

ECB: TRIM Guidelines

ECB: Non-performing Loans

EU: Amendment of regulation for LCR

SEMINAR SUMMARY AND CONCLUSION

Registration starts at 8:30 a.m. The seminar starts at 9:00 a.m. and lasts until 5 p.m. with breaks at 10:30 a.m. and 3:15 p.m. and a lunch break at 12:15 p.m. At the end of the seminar at 5 p.m. there will be a cocktail giving you the opportunity for informal discussion.

HUMADE

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News of banking regulation

SELECTED REFERENCES

AB UKIO BANKAS
Abanka Vipa d.d.
Agropol Trading, s.r.o.
Banka Celje d.d.
Banca Comerciala Romana SA
Banka Koper d.d.
Citibank, a.s.
Central Cooperative Bank Plc.
Čepro, a.s.
ČEPS, a.s.
Česká exportní banka, a.s.
Česká národní banka (Czech National Bank)
Česká pojišťovna a.s.
Česká spořitelna, a.s. (Erste Bank Group)
Českomoravská stavební spořitelna, a.s.
Českomoravská záruční a rozvojová banka, a.s.
Československá obchodní banka, a.s. (KBC Group)
ČEZ, a.s.
E.ON Česká Republika, s.r.o.
Erste Group Bank AG
Erste & Steiermärkische Bank d.d.

Federal Banking Agency
Generali Pojišťovna a.s.
Hypoteční banka, a.s. (KBC Group)
Investiční kapitálová společnost KB, a.s. (Amundi Group)
Intesa Sanpaolo Romania S.A.
J&T Banka, a.s.
Komerční banka, a.s. (Société Générale Group)
Kooperativa pojišťovna, a.s. (Vienna Insurance Group)
KPMG Česká republika, s.r.o.
Ministry of Industry and Trade of the Czech Republic
MONETA Money Bank, a.s.
Národná banka Slovenska (National Bank of Slovakia)
National bank of Serbia
NESS Czech s.r.o.
Nova KBM d.d.
OTP Banka Slovensko a.s.
Penzijní fond České pojišťovny, a.s.
Pražská energetika, a.s.
Prima banka Slovensko a.s.
Privredna banka Zagreb d.d.

Probanka, d.d.
PSJ holding, a.s.
Raiffeisen Banka, d.d.
Raiffeisenbank a.s.
Raiffeisenbank im Stiftland eG
RWE Transgas, a.s.
S MORAVA Leasing, a.s.
Sberbank CZ, a.s.
SKB, d.d. (Société Générale Group)
Slovenská sporiteľňa, a.s. (Erste Bank Group)
Slovenská záručná a rozvojová banka a.s.
Slovenský plynárenský priemysel, a.s.
Slovnaft, a.s. (MOL Group)
ŠkoFIN, s.r.o.
Telefónica O2 Czech Republic, a.s.
UniCredit Bank Czech Republic and Slovakia, a.s.
UniCredit Banka Slovenija d.d.
Unipetrol, a.s.
Všeobecná úverová banka, a.s.
Zagrebačka banka, d.d.
Železničná spoločnosť Slovensko, a.s.

TERMS AND CONDITIONS

Application: If you wish to attend the seminar please fill in the application form below and send it back via e-mail to arm@arm.cz. After the receipt of the application form we will confirm your participation and issue a pro-forma invoice.

100 % of the fee must be paid in advance. An invoice will be issued after receipt of the payment.

The fee: The fee is EUR 275 + VAT. The fee includes handout materials and refreshment during the day. On the seminar we cooperate with HUMADE d.o.o.

The seminar will be held on May 7th, 2019 in Hotel Slon, Slovenska cesta 34, Ljubljana.

Cancellations and refunds: If you cannot attend the seminar, or you wish to cancel your attendance at the seminar for any other reason, you must notify us in writing. The following cancellation charges apply:

Written notice received by us 3 weeks or more prior the seminar takes place, 10% of the fees for seminar is charged,

Written notice received by us less than 3 weeks prior the seminar takes place, 100% of the fees for seminar is charged.

If you wish, another participant may participate in the seminar instead of the originally registered participant.

Advanced Risk Management, s.r.o. reserves the right to cancel the

seminar and return the entire paid fees to registered participants. Both the participant and his/her employer or organisation which registered the participant for the seminar acknowledge that they accept all the above conditions.

Privacy Policy: Advanced Risk Management, s.r.o. primarily works with data provided through a service order. The data in particular include: E-mail address, Name and Surname (and academic degree), Contact details (delivery and/or billing address), Phone Number, and Job Position.

You can find an overview of the basic principles for data processing of your private and other data at www.arm.cz (Information and Access to Personal Data).

APPLICATION FORM

Seminar News of banking regulation

7th May 2019

Name _____

Position _____

Company _____

Address _____

Phone _____ Fax _____

ID _____

VAT No _____

E-mail _____

Signature and company stamp

Signature of attendee

