



Certified Pillar 3 Expert - Basel 3

COURSE OUTLINE

I. Objectives:

The seminar has been designed to provide with the knowledge and skills needed to understand the Third Pillar of the new Basel III framework and to work in Basel III Compliance.

II. Target Audience:

This course is intended for managers, professionals, consultants, service providers and vendors working for Banks, Financial Organizations, Financial Groups and Financial Conglomerates. They need to understand not only the new Basel III requirements, challenges and opportunities, but also the regulatory differences for branches and subsidiaries or their bank around the world.

III. This course is highly recommended for:

- Managers and Professionals involved in the third Pillar of Basel III (decision making and implementation)
- Risk and Compliance Officers
- Auditors
- IT Professionals
- Strategic Planners
- Analysts
- Legal Counsels
- Process Owners

COURSE SYNOPSIS:

1. Revised Pillar 3 disclosure requirements

- Introduction
- Scope of application
- Guide for disclosure of Pillar 3 information
- Frequency and timing of disclosures
- Implementation date
- Reporting location
- Assurance of Pillar 3 data
- Proprietary and confidential information
- Guiding principles for banks' Pillar 3 disclosures
- Principle 1: Disclosures should be clear
- Principle 2: Disclosures should be comprehensive
- Principle 3: Disclosures should be meaningful to users
- Principle 4: Disclosures should be consistent over time
- Principle 5: Disclosures should be comparable across banks



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- Presentation of the disclosure requirements
- Templates and tables
- Templates with a fixed format
- Templates/tables with a flexible format
- Signposting
- Qualitative narrative to accompany the disclosure requirements
- Format and reporting frequency of each disclosure requirement
- Overview of risk management and RWA
- Linkages between financial statements and regulatory exposures
- Credit risk
- General information about credit risk
- Credit risk mitigation
- Credit risk under standardised approach
- Credit risk under internal risk-based approaches
- Counterparty credit risk
- Securitisation
- Quantitative disclosure - description of a bank's securitisation exposures
- Quantitative disclosure – calculation of capital requirements
- Market risk
- Operational risk
- Interest rate risk in the banking book (unchanged)
- Abbreviations

2. Composition of capital disclosure requirements

- Introduction
- Post 1 January 2018 disclosure template
- Reconciliation requirements
- Main features template
- Other disclosure requirements
- Template during the transitional period
- Pillar 3 disclosure requirements for remuneration
- Background and objectives
- Pillar 3 disclosure requirements
- Scope of application
- Method and frequency of disclosure
- Key disclosures

3. Global systemically important banks: updated assessment methodology and the higher loss absorbency requirement

- Introduction
- Methodology for assessing systemic importance of G-SIBs
 - Indicator-based measurement approach



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- Sample of banks
- Bucketing approach
- Supervisory judgment
- Periodic review and refinement
- Disclosure requirements
- The magnitude of the higher loss absorbency requirement and its impact
- Instruments to meet the higher loss absorbency requirement
- Interaction with other elements of the Basel III framework

4. Liquidity coverage ratio disclosure standards

- Introduction
- Disclosure requirements
- Guidance on additional disclosures

5. Basel III leverage ratio framework and disclosure requirements

- Introduction
- Disclosure requirements
- Implementation date, frequency and location of disclosure
- Disclosure templates
- Summary comparison table
- Common disclosure template and explanatory table, reconciliation and other requirements
- Basel III Pillar 3 Guidelines **in the USA**
- Basel III Pillar 3 Guidelines **in the EU**
- Basel III Pillar 3 Guidelines **in the Asian Continent**
- Basel III Pillar 3 **Case Studies**



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