

***Welcome to the international
PwC Conference on the
finalisation of the Banking
Package***
CRR II – CRD V – BRRD II – SRMR II

7 May 2019,
Frankfurt am Main



CRR II – 50% finalisation of Basel III and already 50% of Basel IV



This event takes place on **Tuesday, 7 May 2019** at Grandhotel Hessischer Hof, Friedrich-Ebert-Anlage 40, 60327 Frankfurt am Main.

The target group consists of board members, managing directors, executives and risk, finance and regulatory experts.

Registration

Please register online at www.pwc-events.com/CRR2 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.

Programme

9.00 Registration and coffee

10.00 Welcome

Temperature test

Introduction

Overview and timelines CRR II

Part I – Capital, MREL and TLAC

- New requirements on consolidation and EU parent holding
- Waiver
- New rules on capital requirements and deductions
- MREL and TLAC levels and requirements

MREL – a bank's perspective

Part II – The next generation of RWA

- Looking through equity investments in funds
- Risk sensitive SA-CCR at a complex price
- The new securitisation world: STS, is it?
- The new SME and infrastructure factor

Lunch and networking

Part III – FRTB

The CRR II compromise: Is the BCBS done on FRTB?

- New trading book boundary
- Trading Desk structure
- Sensitivity based approach (SBA)
- Internal model approach (IMA)

FRTB – a bank's perspective

Part IV – What else?

- Finally there: LCR, NSFR and LR
- Large exposures becoming smaller
- Disclosures: more and more, or not?

Part V – So what?

The beginning of an end:

- Outlook Basel IV
- Strategic implications
- Implementation roadmap

Wrap up & closing

17.00 **Networking drinks & bites**

After more than two years of intensive discussions and deliberations, the EU's "Banking Package" was finalised on 14 February 2019 and is about to pass EU parliament on 15 April 2019.

The implementation of the Banking Package, consisting of significant amendments to the Capital Requirements Regulation ("CRR II"), the Capital Requirements Directive ("CRD V"), the Bank Recovery and Resolution Directive (BRRD II) and the Single Resolution Mechanism Regulation ("SRMR II"), is expected to be a major and challenging task. Whilst the parliament's vote will only be on 15 April 2019, it is inevitably clear that the changes will have to be dealt with by the banks as soon as possible. With such enormous changes, banks will find themselves running out of runway quickly. From our point of view, the Banking Package will impact the banking industry on a larger and more intense scale than CRR/CRD IV (i.e. the predecessor of the Banking Package).

The PwC International CRR II Conference on 7 May 2019 in Frankfurt is designed to bring you a condensed overview of the changes, impact and challenges of the Banking Package, particularly focusing on CRR II. With experts from our global PwC network and representatives from banks and European supervisors we are set to update you on the final contents of CRR II/CRD V and highlight specific elements of the BRRD II and the SRMR. For more information about the conference and a detailed agenda, please use the following link:

www.pwc-events.com/CRR2

The International CRR II Conference is free of charge.

You will receive a confirmation e-mail once you have registered for the event.

We look forward to welcoming you to our International CRR II Conference!

Yours sincerely

Martin Neisen
Partner, Global Basel IV Leader

For general questions, please contact:

Lisa Rogojski

Tel: +49 69 9858-3972

E-mail: events.de@de.pwc.com

For content-related questions, please contact:

Wiebke Sawahn

Tel: +49 711 25034-1592

E-mail: wiebke.sawahn@pwc.com

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 158 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 11,000 dedicated people at 21 locations. €2.2 billion in turnover. The leading auditing and consulting firm in Germany.

The event is free of charge. Participants are only responsible for covering their accommodation and travel costs. Your participation will not lead to tax disadvantages for you: PwC assumes all taxes incurred according to section 37(b) of the Income Tax Act (Einkommensteuergesetz, or EStG) on benefits in kind. German income tax obligations that arise shall be satisfied by us.

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