

# Basel IV Homeschooling series

Virtual Training is our new normal

15 September to 08 October 2020

Basel IV and its implementation within the EU will represent one of the biggest challenges for financial institutions over the next few years and will have a fundamental impact on the institutions' strategy and business models. Optimised implementation of all changes related to Basel IV at the right time requires a detailed knowledge and an in-depth understanding of the reforms.

We would therefore like to invite you to our CRR II/CRR III (Basel IV) Academy 2020 - this time in a slightly modified format due to the current situation but with all the expert knowledge from our Global Basel IV Initiative. We offer our successful and very popular CRR II/ CRR III (Basel IV) Academy 2020 now as webinar series, which will be held online from 15 September to 08 October 2020. Our new homeschooling format will allow you to join us in a safe and protective environment.

The series is designed in a modular way with each module being independent from the others. Participants can choose which modules they want to attend.

Get more information and sign up to the Training series by using the following link [www.pwc-events.com/basel-iv-academy](http://www.pwc-events.com/basel-iv-academy)

## Contact



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## Basel IV series



Number of participants is limited ('first come first served'-principle)



Interactive lecture a la "homeschooling" model via webinar, similar to in-class trainings, Q&A



The training is held in **English**



Each module takes **1½ hours** to participate



Participation fee for 1 Module is € 200,- included statutory value added tax



Select multiple modules and benefit from a **discount** granted on the total fee:  
3 to 4 modules: 10%;  
5 to 7 modules: 20%;  
all 8 modules: 30%

### Module 1

#### Revisions to the Credit Risk Standardised Approach

- Motivation for new approach & due diligence
- Changes in each exposure class
- Opportunities for optimizing RWA under the new regime

### Module 2

#### Internal Rating Based (IRB-) Approach in Basel IV

- General introduction to Internal Models
- Exposure level & Output Floor, Partial Use
- PD, LGD and Margin of Conservatism in detail

### Module 3

#### Fundamental Review of the Trading Book (FRTB)

- Trading Book Boundary and Internal Risk Transfer
- Standardised Approach in detail
- Internal Models Approach in detail

### Module 4

#### Standardised Approach for Counterparty Credit Risk

- SA-CCR Overview and Methodology
- Calculation of Replacement costs and Add-Ons
- Assessment of material risk drivers, negative interest rates

### Module 5

#### Operational Risk and CVA

- OpRisk approach under Basel IV
- Business Indicator and Internal Loss Multiplier under the new Standardised Approach
- CVA Basic and Standardised Approach

### Module 6

#### Securitisation – Basel and Brussels

- General introduction to securitisation transactions
- Determination of Risk Weights
- STC-Securitisations & STC-ABCP-Securitisations

### Module 7

#### Disclosure rules

- Timeline of Disclosure Requirements
- Stages of Disclosure Requirements in detail
- Disclosure of Non-Performing Loans

### Module 8

#### Basel IV & COVID-19

- COVID-19 impact on key regulatory ratios
- Supervisory reactions and reliefs
- Short-term adapted Reporting and Disclosure requirements