

SESSIONS

A PRACTICAL INTRODUCTION TO CRD IV & IFPRU FOR INVESTMENT FIRMS - 27/06/2019

CRD IV & IFPRU for Investment Firms - Practical Introduction

27 June 2019
London

Registration

09:00 - 09:30

Welcome & Introduction

09:30 - 09:40

Examining the Capital Resources Regulatory Landscape

09:40 - 10:20

- The IFPRU sourcebook
- Comparing and contrasting IFPRU with GENPRU / BIPRU The interaction between CRR and IFPRU
- Importance of EU Technical Standards (RTS and ITS)

Participants

Oivind Andresen - Senior Manager, Risk Advisory, BDO

Calculating Pillar 1 Capital Resources under IFPRU and the CRR

10:20 - 11:00

- Overview of IFPRU Full Scope firm Pillar 1 capital resources
- Overview of IFPRU Limited Licence firm Pillar 1 capital resources
- Capital resources required by the CRR
- Overview of liquidity reporting requirements
- Large Exposures reporting requirements

Participants

Oivind Andresen - Senior Manager, Risk Advisory, BDO

Networking & Refreshment Break

11:00 - 11:20

Clarifying Consolidated Reporting Requirements

11:20 - 12:00

- Identification of UK Consolidation Groups
- Implications for Prudential requirements

Participants

Oivind Andresen - Senior Manager, Risk Advisory, BDO

Pillar 2 / SREP and Pillar 3 Disclosures

12:00 - 12:40

- ICAAP
- ILAA
- SREP ICG / ILG
- Pillar 3 disclosure

Participants

Oivind Andresen - Senior Manager, Risk Advisory, BDO

Networking & Lunch Break

12:40 - 13:40

Examining the Regulatory Reporting Environment

13:40 - 14:20

Participants

Oivind Andresen - Senior Manager, Risk Advisory, BDO

Interaction with the Regulator

14:20 - 15:00

- Observations from an Ex-regulator
- DOs and DON'Ts
- How to manage your relationship with the regulator

Participants

Oivind Andresen - Senior Manager, Risk Advisory, BDO

Networking & Refreshment Break

15:00 - 15:20

Exploring Proportionality and Significance

15:20 - 16:00

- Remuneration Code
 - What does it impact
 - Senior Management implications
- Governance systems and controls Thresholds
- Significance tests

Participants

Oivind Andresen - Senior Manager, Risk Advisory, BDO

Issues on the Horizon

16:00 - 16:35

- EBA proposals for a new Prudential Regime for Investment firms (the 'K-Factors')
- Potential impact of BCSB proposals for enhanced Pillar 3 disclosures

Participants

Oivind Andresen - Senior Manager, Risk Advisory, BDO

Summary & Close of Workshop

16:35 - 16:40

SCHEDULE

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