

## **BASEL 4 IMPACTS ON REPORTING**

19<sup>th</sup> May 2021  
Webinar

*On 19<sup>th</sup> March, the Implementing Regulation (EU) 2021/451 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014 was published on the Official Journal of the European Union.*

*The Regulation (EU) 2019/876 (CRR2 - Basel 4) amended different aspects of the Regulation (EU) n. 575/2013, such as: leverage ratio, net stable funding requirement, own funds requirements and eligible liabilities, counterparty credit risk, market risk, exposures to central counterparties, exposures to undertaking for collective investments, large exposures and reporting and disclosure requirements. Therefore, there was the need to adjust accordingly the reporting framework set out in the Implementing Regulation (EU) n. 680/2014 and to update the templates used to collect information for supervisory reporting purposes.*

*This webinar aims at clarifying any doubts on regulatory interpretation and at providing support for the understanding of different information, together with the changes introduced to the reporting.*

*During the meeting we will also present our product TigreArm, an effective tool to manage reporting.*

### **Target**

*Managers, computer analysts and professionals operating in the field of Regulatory Reporting, Risk Management, Compliance, Organisation and IT.*

*9.45 a.m. Registration of the Participants*

*10.00 a.m. Beginning of the Meeting*

### ➤ **REGULATORY FRAMEWORK**

- ✓ Regulation (EU) 2019/876 (CRR 2)
- ✓ Implementing Regulation (EU) 2021/451

### ➤ **CHANGES TO COREP REPORTING**

- ✓ Counterparty credit risk
- ✓ NPE loss coverage (NPL Backstop)

- **CHANGES TO LEVERAGE REPORTING**
  - ✓ New templates and leverage ratio requirement
  
- **NSFR REPORTING**
  - ✓ New EBA templates, differences between NSFR and simplified NSFR
  - ✓ Calculation of net stable funding ratio
  
- **NEW MREL AND TLAC REPORTING**
  
- **AN EFFECTIVE SOLUTION TO QUICKLY PRODUCE THE REPORTING REQUIRED: TigreArm**

*1.00 p.m End of the Meeting*

**SPEAKERS: *Roberto ad Davide Savelli*** – *Save Consulting Group partners*