

BASEL III: Capital ratios and impacts on supervisory reporting

The new base “YF”

Milan, 21st September 2016

Hotel Crowne Plaza – 73, Melchiorre Gioia rd., Milan

Following the legislative processes that deeply affected the national financial industry, the Bank of Italy was required to adjust the qualitative information structure (the so-called “data governance”).

This process, which began more than ten years ago, progressively evolved according to the financial crises occurred and to the related countermeasures undertaken by the competent Community authorities, which for the sake of brevity we will call “Basel III”.

Along this deep and innovative path, which has begun but not yet concluded, we also became aware of the significantly high level of capacity (and also of the related opacity) of the “financial risk”, in relation to the volumes managed by financial intermediaries.

This path thus followed by the Bank of Italy draws inspiration from the “Shadow Banking” concept, which highlights the need of a standardized and harmonized control by Community authorities.

Within the regulatory structure outlined with Basel III, the Bank of Italy itself moved the prudential supervisory provisions from a European level to a national one, through Circulars No. 288, 154 and 286.

As the first report concerning Basel III approaches, this meeting aims at setting the nodal points on which both production and control efforts are to be focused.

Therefore, this meeting is addressed to the staff of IT, Administration, Risk and Organization departments, as well as all the other departments within a firm that operationally affect those prudential areas.

09.30 a.m. registration of the participants

09.40 a.m. beginning of the meeting

➤ INTRODUCTION

- From a national to a Community regulation: the situation of shadow banking
- The architecture of tasks and responsibilities: the competent authorities
- The financial – banking supervision is almost unified:
 - Credit authorities
 - The organization of controls at national level
 - Prudential supervision
 - The Basel Agreement and its consequences for intermediaries

- MOVING TO A EUROPEAN – NATIONAL REGULATORY LEVEL
 - Community level
 - EU Regulation No. **575/2013** (*capital requirements regulation or **CRR***)
 - Directive No. **2013/36/EU** (*capital requirements directive IV or **CRD IV***)
 - The role of the **EBA** (*European Banking Authority*)
 - National level
 - The function of the **Bank of Italy**
 - Circulars No. **288, 154** and **286**

- THE NEW BASE YF
 - Own funds and transitional provisions
 - Credit risk and counterparty credit risk
 - Securitisation (hints)
 - CVA
 - Market risk
 - Large exposures
 - Operational risk
 - Capital position

5.00 p.m. end of the meeting

SPEAKERS: Mr. Roberto and Davide Savelli – partners of Save Consulting Group
Mr. Paolo Cataldi – consultant Save Consulting Group



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