



# AGENDA Q2 & Q3 2017

## RISK & REGULATORY ACADEMY

---

# AGENDA

## April

---



### CRD V / CRR II proposals on banking reform, Paris

Banks have been familiar with the elements of the proposed CRR 2 reforms for some time now. Many have started implementation on areas like market risk (through FRTB), counterparty credit risk (with the new complexities added to the standardised approach), and have enhanced some of their balance sheet management approaches considering changes to requirements on IRRBB and NSFR. It was a relief to get some certainty in the rules through the 23 November publication of the European Commission's proposals.

#### Key Learning Objectives

- **Market Risk:** The proposals will implement the new market risk capital requirements emanating from the Fundamental Review of the Trading Book (FRTB) set out in the January 2016 standards adopted by BCBS.
- **The Standardised Approach to Counterparty Credit Risk:** The long awaited implementation and some more proposed revisions.
- **The Net Stable Funding Ratio (NSFR):** Proposed binding requirements by the European Commission.
- **Eurozone consolidation** for capital & liquidity reporting purposes.

**Registrations:** [v.seivert@reply.com](mailto:v.seivert@reply.com)

**Fee:** EUR 500 / GBP 425

**Location:** 3 rue Faubourg Saint Honoré, 75008 Paris



Nathanael Sebbag,  
Senior Manager, Avantage Reply



Hadrien van der Vaeren,  
Manager, Avantage Reply

# May

---



## CRD V / CRR II proposals on banking reform, Milan

Banks have been familiar with the elements of the proposed CRR 2 reforms for some time now. Many have started implementation on areas like market risk (through FRTB), counterparty credit risk (with the new complexities added to the standardised approach), and have enhanced some of their balance sheet management approaches considering changes to requirements on IRRBB and NSFR. It was a relief to get some certainty in the rules through the 23 November publication of the European Commission's proposals.

### Key Learning Objectives

- **Market Risk:** The proposals will implement the new market risk capital requirements emanating from the Fundamental Review of the Trading Book (FRTB) set out in the January 2016 standards adopted by BCBS.
- **The Standardised Approach to Counterparty Credit Risk:** The long awaited implementation and some more proposed revisions.
- **The Net Stable Funding Ratio (NSFR):** Proposed binding requirements by the European Commission.
- **Eurozone consolidation** for capital & liquidity reporting purposes.

**Registrations:** [v.seivert@reply.com](mailto:v.seivert@reply.com)

**Fee:** EUR 500 / GBP 425

**Location:** Via Castellanza, 11, 20151 Milano, Italy (1B room)



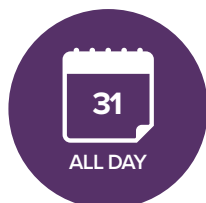
Frederic Gielen  
Executive Partner, Avantage Reply



Giorgio Pavia,  
Associate Partner, Avantage Reply

# May

---



## Quantitative Techniques in Risk Management, London

This training programme is intended to provide participants with an overview of quantitative techniques employed in risk management. Practical examples will be provided to motivate understanding of techniques employed.

### Key Learning Objectives

- **Probability Distributions:** Understand the common probability distributions used in risk management, moments, correlation and dependency.
- **Stochastic Processes and Monte Carlo Simulation:** Gain an understanding of the building blocks of stochastic process and simulation techniques employed in risk management.
- **Linear Algebra:** Understand the fundamentals of vector and matrix algebra.
- **Cholesky Decomposition** Understand how Cholesky Decomposition is used in risk management applications.
- **Copulas and Risk Aggregation:** Gain an overview of copulas and how these are employed in risk management for the aggregation of risk distributions.
- **Regression Analysis:** Understand the basics of linear regression and the handling of financial time series.
- **Principal Components Analysis (PCA):** Understand what PCA is and how it is employed in financial applications for factor reduction and determine the key drivers of risks in a portfolio.

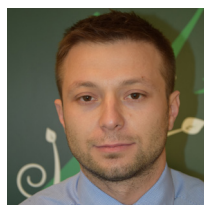
**Registrations:** [v.seivert@reply.com](mailto:v.seivert@reply.com)

**Fee:** EUR 500 / GBP 425

**Location:** 38 Grosvenor Gardens, SW1W 0EB London



Ram Ananthapadmanaban,  
Senior Manager, Avantage Reply



Oriol Kryeziu,  
Senior Consultant, Avantage Reply



Roxana Nae,  
Consultant, Avantage Reply

# October

---



## Banking Supervision, Paris

This training programme is intended to provide participants with an overview of the ECB supervisory activities. Practical examples will be provided.

### Key Learning Objectives

- **SSM SREP**
- **TRIM**
- **Analytical Credit Dataset (AnaCredit)**
- **MREL/TLAC**

**Registrations:** [v.seivert@reply.com](mailto:v.seivert@reply.com)

**Fee:** EUR 500 / GBP 425

**Location:** 3 rue du Faubourg Saint Honoré, 75008 Paris



Oscar McCarthy  
Associate Partner, Avantage Reply



Nathanael Sebbag  
Senior Manager, Avantage Reply

# Our Offices

---



## Avantage Reply (Amsterdam)

The Atrium | Strawinskylaan 3051  
1077 ZX Amsterdam  
Netherlands

---

## Avantage Reply (Brussels)

5, rue du Congrès/Congresstraat  
1000 Brussels  
Belgium

---

## Avantage Reply (London)

38 Grosvenor Gardens  
London SW1W 0EB  
United Kingdom

---

## Avantage Reply (Luxembourg)

46A, avenue J.F. Kennedy  
1855 Luxembourg  
Luxembourg

---

## Avantage Reply (Milan)

Via Castellanza, 11  
20151 Milano  
Italy

---

## Avantage Reply (Paris)

3 Rue du Faubourg Saint Honoré  
75008 Paris  
France

## Avantage Reply (Rome)

Via Regina Margherita, 8  
00198 Roma  
Italy

---

## Avantage Reply (Turin)

Via Cardinale Massaia, 83  
10147 Torino  
Italy

---

## Avantage Reply (Lisbon)

Avenida da Liberdade, 110  
1269-046 Lisbon  
Portugal

---

## Xuccess Reply (Frankfurt)

Hahnstrasse 68-70  
60528 Frankfurt am Main  
Germany

---

## Xuccess Reply (Hamburg)

Brook 1  
20457 Hamburg  
Germany

---

## Xuccess Reply (Munich)

Arnulfstrasse 27  
80335 München  
Germany

