Academy Agenda

Q4/2017 AND Q1/2018

IMPORTANT INFORMATION:

- The Academy is open to all consultants and clients.
- Transportation and accommodation are not provided.
- Avantage Reply reserves the right to cancel a session in its sole discretion.
- All sessions can be replicated, on request, in each European cities Avantage Reply is based.

QUESTIONS:

Oscar McCarthy, Associate Partner
Valentine Seivert, Communications & Marketing

20 OCTOBER 2017

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

Oscar McCarthy

Nathanael Sebbag

Oscar McCarthy
Associate Partner with Avantage Reply
Nathanael Sebbag
Senior Manager with Avantage Reply

Paris Office
3 rue du Faubourg Saint Honoré,
75008 Paris

27 OCTOBER 2017

Quantitative Techniques in Risk Management, Luxembourg

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 and 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.

- **IRRBB:** Nature of IRRBB and typical metrics employed.

Hadrien van der Vaeren

Hadrien van der Vaeren
Manager with Avantage Reply

Luxembourg Office
21-25 Allée Scheffer,
2520 Luxembourg

24 NOVEMBER 2017

Prepare to meet the new requirements of the GDPR & 4th AML Directive, Brussels

This training programme is intended to provide participants with an overview of the General Data Protection Regulation - also called GDPR and the 4th AML Directive.

Practical examples will be provided to motivate understanding of techniques employed.

Key learning objectives

- **Anti Money Laundering (AML) 4th Directive:**

    - Introduction

    - What are the last updates?

    - How to implement it?

    - AML and KYC features

    - Anti terrorism and embargo

    - Processes and IT

    - AML 4 risk & opportunities

- **General Data Protection Regulation (GDPR):**

    - Introduction

    - From data management to GDPR

    - Key features

    - New rights & rules

    - Wide range or areas

    - Scope and data

    - Governance and framework

Stéphane Alpi

Stéphane Alpi
Senior Manager with Avantage Reply

Brussels Office
5, rue du Congrès
1000 Brussels

8 DECEMBER 2017

Introduction to Recovery & Resolution, Brussels

This training programme seeks to equip participants with an Introduction to RRP.

Key learning objectives

- **Introduction**

  - Regulatory Framework
  - Motivation & Case studies

- **Recovery**

  - Governance and indicator dashboard
  - Strategic analysis
  - Recovery strategy and stress testing
  - Preparation of a recovery plan and integration in risk management framework (incl. ICAAP/ILAAP)

- **Resolution**

  - Resolution triggers
  - Resolution strateg
  - Contribution to resolution planning
  - Resolvability (incl. MREL/TLAC

- **Our service offering**

  - Recovery and resolution planning suppor
  - Integration in risk management processes
  - Operational continuity
  - Resolution processes @ Single Resolution Board

- **What's next?**

David Denayer

Jonathan van Malleghem

David Denayer
Senior Consultant, Avantage Reply
Jonathan van Malleghem
Manager, Avantage Reply

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22 JANUARY 2017

The Agile Risk Manager, Brussels

This training programme seeks to equip participants with the needed knowledge, skills and attitudes that can make them an expert, responsive and experienced Agile project management worker in the Risk Management sector.

Participants will be provided with with interactive team exercises, examples and stories for insights and inspiration.

Key learning objectives

- **Backgrounds** of Agile and Scrum, concepts and terminology.

- **Impacts on Financial Institutions:** the digital bank and disruption.

- **Impact on the Risk Management function**: Agile Risk Management.

- **What makes you an Agile Risk Manager?**

Arnold Veldhoen

Mark Bijlsma

Arnold Veldhoen
Associate Partner, Avantage Reply
Mark Bijlsma
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9 FEBRUARY 2018

Data-Robotics, Milan, Italy

This training programme is intended to provide participants with an overview on Data Robotics.

Programme

- **Data Robotics: definition and value proposition**

- **Possible area of applicability in the Banking area**

- **Reference technology**

- **Methodology**

- **Case study in the Banking area**

Paolo Fabris

Paolo Fabris
Partner, Avantage Reply

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20151 Milano, Italy

23 FEBRUARY 2018

Reporting, in videoconference between Brussels and Milan

This training programme is intended to provide participants with an overview on Reporting.

Programme

COREP

Introduction

- Regulatory Framework
- Capital requirements
- Interaction with other reporting requirements (e.g. Leverage ratio, ICAAP, RRP)
- Risks and own funds templates

Template: Structure and content

- Capital adequacy
- Credit Risk
- Operational Risk
- Market Risk

Our Service Offering

- Reporting Support
- (Change) implementation
- Solution partnerships of Reply

What's next?

ANACREDIT

What is AnaCredit?

- Regulatory Framework
- Reporting perimeter (counterparts and Instruments to be reported)

Structure and Content

- Information about counterparties
- Information about instruments
- Determination of the amounts
- Information on collateral received

Solutions and impacts

- Architectural solutions and data model
- Main challenges for banks and interaction with other reporting - Focus AnaCredit vs CRR
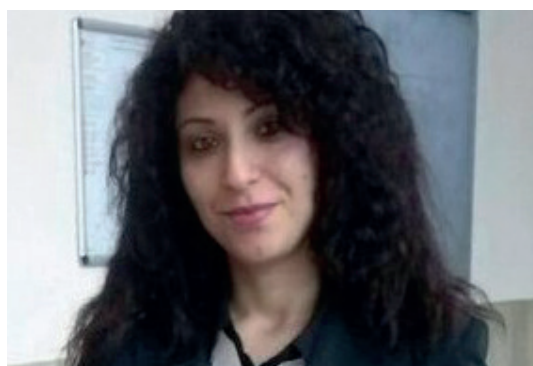
FINREP

What is Finrep?

-Regulatory framework
-Frequency of reporting (reference dates and remittance dates)

Structure and content:

-FinRep and Simplified
-FinRep reporting schemes (ITS)
-Simplified FinRep: a case study

FinRep interactions:

-The impact of IFRS 9 on FINREP
-Interactions with other reporting (NPE Stocktake, Strategy, STE, others)

Jasmine Pirillo

Jonathan van Malleghem

Jasmine Pirillo
Senior Consultant
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Manager

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