

EMPOWER

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EDUCATE

RISK MANAGEMENT

SHORT PROGRAMME

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Regulatory Reporting in ROI Programme

(Regulatory Reporting Professional Designation)

2020—2021



A recognised college of UCD



Who we are

IOB

IOB is a professional community of 33,400 members who work in banking and international financial services in both the Republic of Ireland and Northern Ireland. Professional development of our members through education is at the heart of what we do.

IOB provides university level programmes to enable our members achieve and sustain their professional qualifications and continuing professional development (CPD) – essential in meeting customer and regulatory expectations.

More than 9,800 individuals studied with us last year and over 23,800 members are registered for CPD schemes administered by IOB.

Excellence in education – a recognised college of UCD

As a recognised college of University College Dublin (UCD) and the standout banking industry educator, we offer qualifications of the highest standard.

We currently have more than 40 programmes ranging from Professional Certificates (level 7) on the National Framework of Qualifications (NFQ) to Masters Degrees (level 9). We design our programmes to be practical and relevant, and grounded in academic rigour.

IFS Skillnet

The IFS Skillnet is co-funded by Skillnet Ireland and member companies. The IFS Skillnet programme is dedicated to providing training and networking opportunities for the international financial services sector.

The Network aims to support the sector in maintaining Ireland's position as a top international financial services centre through investment in the specialist skills and expertise of its workforce. The Network is led by a steering group which includes member companies and the leading financial services industry association.

Network activity

The IFS Skillnet was established in mid-2009. Since then we have delivered over 1,000 courses to 12,000 plus participants from 430 companies operating in the international financial services sector in Ireland. Courses have ranged from specialist workshops in Solvency II and Basel III, certified programmes in Financial Regulation and Complex Financial Instruments up to postgraduate/Masters level i.e. MSc in Risk Management and the Professional Diploma in Applied Alternative Investments.

Why get involved

- Avail of a comprehensive range of specialist courses designed for the international financial services sector
- Opportunity to significantly reduce training costs through the availability of grant funding
- Provides the opportunity to work with education and training providers to update and amend course content in line with market developments
- Ensure your employees acquire the latest skills to maintain your organisation's competitiveness
- Opportunity to network and collaborate with other member companies

How to get involved:

- Sign up for free at:
www.ifskillnet.ie
- Email:
info@ifskillnet.ie
- Tweet us:
[@ifskillnet](https://twitter.com/ifskillnet)
- LinkedIn:
[@ifskillnet](https://www.linkedin.com/company/ifskillnet)

Introduction

I am delighted to introduce the Regulatory Reporting in ROI Programme, which is offered through IOB, a recognised college of UCD.

Irish banks operate in a regulated environment which requires them to submit a wide range of supervisory and statistical regulatory returns, for multiple licensed entities, to Regulators and Supervisors. These returns must be prepared to a very high standard, in a controlled manner, and submitted on a timely basis.

The prudential supervisory returns provide the regulators and supervisors with critical information about the financial, risk, capital and liquidity positions of the supervised entities. The information contained in the statistical returns provides regulators and policy makers with sector and industry information which helps shape macro-economic policy.

This programme is designed to provide participants with:

- Core knowledge requirement with respect to the risks within the banking sector that the regulators are monitoring via the regulatory returns.
- Regulatory reporting skills to ensure compliance with the regulatory demands for more detailed and robust regulatory reporting.

The programme comprises of six one-day practical modules with each module examining the main characteristics of each principal risk area, the key regulations which are in force and the applicable reporting requirements. Students will gain new, practical skills associated with the mechanics of regulatory reporting, and be able to apply them immediately.

We look forward to welcoming you on to the programme.

Ken O'Sullivan

Director of Risk Management and Financial Services Education Development



How you will benefit

At the end of the programme participants will be able to:

- Articulate the main areas of risks in banking that regulation seeks to mitigate.
- Explain the regulatory rationale underpinning the reporting requirements associated with the risks in banking.
- Explain the main regulatory reporting compliance requirements, including Capital Requirements Regulation (CRR) reporting requirements.
- Describe the mechanics of regulatory reporting.
- Explain the interrelatedness of the regulatory requirements and how they relate to the overall financial condition of a bank.

The Programme comprises of six modules as follows:

1. Regulatory Reporting Environment
2. CoRep & Related Returns
3. Statistical Reporting
4. Liquidity Return
5. FinRep Return
6. Other Regulatory Returns

Curriculum

Module 1 | Regulatory Reporting Environment

Returns	Key Content
	<p>Regulation and Regulators</p> <ul style="list-style-type: none">• Source of regulations and guidelines• Role of various regulators, supervisors and bodies• Types of supervised entities• Significant institutions vs less significant institutions• Options/discretions and waivers <p>Regulatory vs Statutory Groups</p> <ul style="list-style-type: none">• Statutory group vs regulatory group• Group, solo and solo consolidated concepts <p>Regulatory Returns and Relevant Regulation</p> <ul style="list-style-type: none">• Overview of regulatory returns (statistical, supervisory, local etc.)• Relevant reporting regulation and guidelines (reporting ITS/annexes/Q&As/notes on compilation etc.)• Taxonomies and validations• Submission process (ONR/XBRL)• Cross return alignment• Governance requirements <p>Assurance, Oversight and Inspections</p> <ul style="list-style-type: none">• Internal governance and assurance• ECB supervisory reporting data quality framework & SREP• Inspections and audits

Module 2 | CoRep & Related Returns

Returns	Key Content
CoRep & Large Exposures <ul style="list-style-type: none">• Capital adequacy• Own funds• IP losses• Leverage	CoRep (Capital Adequacy & Own Funds Requirements) Regulatory Capital Concepts <ul style="list-style-type: none">• Need for capital• Capital instruments and tiers• Regulatory capital calculations• Capital ratios fully loaded Vs transitional• Capital requirements and buffers Risk Weighted Assets (RWA) Concepts Credit Risk <ul style="list-style-type: none">• Standardised approach to credit risk measurement<ul style="list-style-type: none">- Exposure class assignment- Calculation methodology- Permission to use standardized approach• Internal ratings-based (IRB) approach to credit risk measurement<ul style="list-style-type: none">- Exposure class assignment and exposure at default (EAD)- Calculation methodology (foundation and advanced)- IRB models - probability of default (PD) and loss given default (LGD)• Constraints on using IRB approach• Counterparty credit risk• Credit valuation adjustment (CVA)• Securitisations Market Risk <ul style="list-style-type: none">• Trading book vs banking book• Sources of market risk• Standardized approach to market risk measurement• Other approaches Operational Risk <ul style="list-style-type: none">• Loss events• The standardized approach to operational risk measurement

Curriculum

Module 2 | CoRep & Related Returns

Returns	Key Content
CoRep & Large Exposures (continued)	<p>CoRep templates</p> <ul style="list-style-type: none">• Walkthrough relevant CoRep reporting templates <p>CoRep (Immovable Property (IP) losses)</p> <ul style="list-style-type: none">• Purpose of template• Definition of loss• Calculations, time period and loss allocation• Walkthrough IP losses template <p>CoRep (Leverage Ratio)</p> <ul style="list-style-type: none">• Purpose of leverage ratio• Minimum requirements• Leverage exposure value - difference to FinRep/CoRep exposures• Alternative measures• Walkthrough relevant leverage ratio templates <p>Large exposures return</p> <ul style="list-style-type: none">• Large exposure concepts• Concentration risk• Thresholds and definitions• Groups of connected clients (& guidelines)• Exemptions• Calculations and credit risk mitigation <p>Large exposure reporting templates</p> <ul style="list-style-type: none">• Walkthrough relevant reporting templates

Module 3 | Statistical Reporting

Returns	Key Content
CBI Suite of Returns	<p>Statistical Reports</p> <ul style="list-style-type: none">• Purpose and use of statistical reports• Important classifications and dimensions• Type of information reported• Overview of suite of reports <p>Walkthrough (at a summarised level) the following returns</p> <ul style="list-style-type: none">• Resident offices returns (RS2 / RV2 / RC2)• Interest rate return (MR1)• Analysis of lending and deposits return (SQ2)• Maturity and sectoral return (MTS)• Survey of credit institutions return (CRS2)• Credit debit card returns (CDR) <p>Overview of other statistical reports</p> <ul style="list-style-type: none">• UK statistical returns• Financial vehicle corporations• Special purpose vehicle• Other operational returns

Curriculum

Module 4 Liquidity	
Returns	Key Content
LCR ALMM NSFR Asset Encumbrance	<p>Liquidity Concepts</p> <ul style="list-style-type: none"> • Liquidity – why does it matter? • High quality liquid assets (HQLAs) • Inflows/outflows products and factors • Maturity profiles/Time periods • Liquidity ratios • Concentration of funding <p>Liquidity Coverage Ratio Return (LCR) LCR concepts and templates</p> <ul style="list-style-type: none"> • Purpose of the liquid coverage ratio • Time periods for LCR • High quality liquid assets for LCR • Inflow and outflow products and factors • Minimum ratio requirements • Walkthrough LCR reporting templates <p>Net Stable Funding Ratio Return (NSFR) NSFR concepts and templates</p> <ul style="list-style-type: none"> • Purpose of NSFR • Time periods for NSFR • Available and required stable funding • Minimum ratio requirement • Walkthrough NSFR reporting templates <p>Additional Liquidity Monitoring Metrics (ALMM)</p> <ul style="list-style-type: none"> • ALMM concepts and templates • Purpose of ALMM return • Additional information (products, concentrations, maturity) • Repricing and rollover risk • Connected clients • Walkthrough ALMM reporting template <p>Asset Encumbrance concepts and templates</p> <ul style="list-style-type: none"> • Purpose of asset encumbrance return • Encumbered and unencumbered assets overview • Maturity data • Contingent encumbrance • Covered bonds/Asset backed securities • Walkthrough reporting templates

Module 5 | FinRep

Returns	Key Content
FinRep Returns	<p>FinRep Returns</p> <ul style="list-style-type: none">• Purpose of FinRep return• FinRep granularity vs annual report• Link to other returns <p>Walkthrough (at a summarised level) FinRep Reporting Templates</p> <ul style="list-style-type: none">• Balance sheet by assets, liabilities and equity• Income statement• Comprehensive income• Detailed breakdown of financial assets and liabilities by accounting portfolio• Lending• Off balance sheet activities• Geographical breakdowns• Non-performing exposures• Related parties• Frequency of collection varies by template• Entry exit criteria for threshold templates

Curriculum

Module 6 | Other Regulatory Returns

Returns	Key Content
Pillar 2 & SREP Funding Plans Pillar 3 Bench-marking SRB/MREL RPL Ana Credit	<p>Pillar 2 & SREP</p> <ul style="list-style-type: none"> Recap on 3 Basel pillars Overview of SREP process Pillar 2 requirements <p>Pillar 3</p> <ul style="list-style-type: none"> Purpose of disclosures Regulation and guidance Core disclosure areas <p>Funding Plans</p> <ul style="list-style-type: none"> Purpose of the return Alignment to FINREP Walkthrough reporting templates <p>QSFR</p> <ul style="list-style-type: none"> History of the return General requirements Walkthrough reporting templates <p>Benchmarking</p> <ul style="list-style-type: none"> Purpose of return High default and low default portfolio information Model information <p>RPL (Related Party Lending)</p> <ul style="list-style-type: none"> Purpose of RPL return Definitions of "related" and connected parties Approval process Limits and monitoring <p>SRB and MREL</p> <ul style="list-style-type: none"> Purpose of the Single Resolution Board (SRB) Single resolution fund MREL Other SRB reporting <p>Ana Credit</p> <ul style="list-style-type: none"> Scope Core content Link to other returns

Further Information

Commencement and Delivery

The programme commences November 2020.

This programme is delivered on a part-time basis and for each module, lectures will be delivered live, online, over 6 days.

Award/Designation

On successful completion of this programme, members will earn the professional designation of Regulatory Reporting Profession (RRP) from IOB and will be invited to the relevant designation.

Assessment

An assessment is attached to each module to ensure that the learning outcomes associated with the module have been achieved.

The assessment will take the form of a learning journal recorded by programme participants during and on completion of each module.

A learning journal is a reflective log that records a participant's learning experience of a particular topic/module. It allows participants to reflect on how their study and learning has developed during each module, what they are learning and the relevance or application of this learning to their own experiences in a work setting.

The content of the learning journal will be unique to each participant and will reflect their experiences during the class and their own interpretation of the material presented. The learning journal will be evaluated and graded by the Programme Director to assess the participant's knowledge, synthesis, analysis and development.

Modules

Day 1 28th November 2020
Regulatory Reporting Environment
Day 2 5th December 2020
CoRep & Related Returns
Day 3 11th December 2020
Statistical Reporting
Day 4 25th March 2021
Liquidity Returns
Day 5 26th March 2021
FinRep Return
Day 6 24th April 2021
Other Regulatory Returns

Entry Requirements

The Regulatory Reporting in ROI programme is open to everyone who is a member of IOB.

Fee

€1,500 for the programme

An annual designation/CPD scheme will apply thereafter.

IFS Skillnet fee

€1,050 for the programme

For more information see: iob.ie/info/supports-and-scholarships

Professional body membership

You must be a current member of IOB, or become a member, to undertake this programme.

How to enrol

To enrol online visit iob.ie/programme/regulatory-reporting-in-roi

If you are availing of IFS Skillnet funding, please complete the IFS Skillnet registration form.

Contact us

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