



Regional seminar on
Basel Framework and the Challenges of Implementation

Jointly organised by the Financial Stability Institute (FSI) of the Bank for International Settlements (BIS) and the Joint Vienna Institute (JVI)

Vienna, Austria, 26-28 June 2018

Agenda

Tuesday 26 June

08:30 Administrative Briefing

Ms Iwona Kabat Lefebre, JVI Program Officer

09:00 Welcome and Opening

*Mr Thomas Richardson, JVI Director and Mr Adam Gersl, JVI Senior Economist
Ms Ruth Walters, FSI, BIS*

09:15 Overview of the final Basel III standards

Mr Mark Pocock, BCBS Secretariat

10:15 Coffee / Tea break

10:30 Tour-de-table: implementation issues related to Basel III

Participants will be invited to introduce themselves, to make a brief statement on the current state of Basel III implementation in their countries, and to discuss any implementation issues that have been encountered.

11:15 Coffee / Tea break

11:30 Credit risk in Basel III – standardised approach

Mr Edgar Weirauch, Deutsche Bundesbank (DBB)

12:30 Group photo

12:45 Lunch break

14:00 Credit risk in Basel III – advanced approaches

Mr Steve Burton, Federal Deposit Insurance Cooperation (FDIC)

15:00 Tea / Coffee break

15:15 Operational risk capital requirements in Basel III

Mr Mitsutoshi Adachi, European Central Bank (ECB)

16:15 Tea / Coffee break

16:30 Group Exercise: Part 1 – Credit Risk Standardised approach

Participants will work in sub-groups on an interactive exercise on implementation of the standardised approach.

Mr Edgar Weirauch, DBB; Mr Jean-Philippe Svoronos and Ms Ruth Walters, FSI, BIS

18:30 Welcome Reception



Wednesday 27 June

- 09:00 **Regulatory capital and the leverage ratio**
Mr Edgar Weirauch, DBB
- 10:00 Coffee / Tea break
- 10:15 **The BCBS's implementation monitoring work**
Mr Mark Pocock, BCBS Secretariat
- 11:15 Coffee / Tea break
- 11:30 **Implementation of Basel III in the US**
Mr Steve Burton, FDIC
- 12:30 Lunch break
- 14:00 **Implementation of Basel III in Europe**
Mr. Mitsutoshi Adachi, ECB
- 15:00 Tea / Coffee break
- 15:15 **Roundtable on implementation issues**
Mr Mark Pocock, BCBS Secretariat; Mr Steve Burton, FDIC; and Mr Mitsutoshi Adachi, ECB
- 16:15 Tea / Coffee break
- 16:30 **Group Exercise: Part 2 - Operational Risk**
Mr Jean-Philippe Svoronos and Ms Ruth Walters, FSI, BIS; Mr Mitsutoshi Adachi, ECB
- 18:00 End of session

Thursday 28 June

- 09:00 **Group Exercise: Part 3 – Wrap up**
Mr Jean-Philippe Svoronos and Ms Ruth Walters, FSI, BIS
- 10:00 Coffee / Tea break
- 10:15 **The Basel III countercyclical capital buffer**
Mr Adam Gersl, JVI
- 11:15 Coffee / Tea break
- 11:30 **Proportionality and Basel III**
Mr Jean-Philippe Svoronos, FSI, BIS
Mr Markus Schwaiger, Austrian Central Bank (OeNB)
- 12:30 **Closing Session**
Final remarks, evaluations and presentation of certificates
- 13:30 **Farewell lunch**