

# Mastering Basel 3: Final and Beyond

## OVERVIEW:

As global banking regulators continue to refine their frameworks, it becomes crucial for financial institutions to adapt and optimise their operations accordingly.

The upcoming conference on "Mastering Basel III final and beyond" is a highly anticipated event which will delve into several key topics that are of utmost importance in the financial services sector. The content shared during this conference promises to provide valuable insights and practical strategies for financial institutions seeking to navigate regulatory reforms, financial steering and associated data strategies successfully.

## KEY TAKE AWAYS:

- RWA drivers and adjusted capital allocation under Basel III Final
- How a transparent reg solution can inform management decisions
- Unlocking RWA potential through improved data management
- How fund look-through data improves risk- and capital management

## WHO SHOULD ATTEND:

- Senior managers of strategy- and product drivers of Swiss banks
- Participation by invitation only

## EVENT PARTNERS



*Have a question? Send us a email  
to: [info@aspectadvisory.eu](mailto:info@aspectadvisory.eu)*



Wednesday, 2<sup>nd</sup>  
October 2024



16:00 – 20:30 hrs (CET)



Hotel "St Gotthard",  
Bahnhofstrasse 87, Zürich

# Mastering Basel 3: Final and Beyond

OCT 2

	WHAT	WHO
16:00 16:15	<b>Arrival of invitees</b>	
16:15 16:30	<b>Welcome remarks and agenda introduction</b>	<b>Andrea Schnoz</b> Co-Head Regulatory Affairs Julius Bär's Group
16:30 17:00	<b>1. Bank management under Basel III Final</b> <i>1.1 Regulatory Perspective: Ensure ratio compliance</i> <ul style="list-style-type: none"> <li>• Capital demand: What requires more and what requires less capital under Basel III Final?</li> <li>• Capital supply: Does it increase or decrease under Basel III Final?</li> <li>• Formal vs. factual capital gaps and how to close them.</li> </ul> <i>1.2 Commercial perspective: How should product offering and -pricing be adjusted?</i> <ul style="list-style-type: none"> <li>• Modular pricing for mortgages</li> </ul> <i>1.3 Shareholder perspective: Maximizing Return on (Basel III Final) Equity</i> <ul style="list-style-type: none"> <li>• Internal cost of capital under Basel III Final: marginal- or total costing?</li> <li>• Mechanics of Collateral Funds Look through and required data</li> <li>• Capital allocation and -planning</li> <li>• How much should a bank invest in optimizing regulatory processes?</li> </ul>	<b>Christian Schmaltz</b> Managing Partner Aspect Advisory
17:00 17:30	<b>2. Nasdaq AxiomSL - a comprehensive and white box approach to regulatory reporting</b> <ul style="list-style-type: none"> <li>• A unique proposition combining granular data, transparent workflow &amp; regulatory expertise</li> <li>• Unlocking the power of analytics to go beyond compliance</li> <li>• Generative AI accelerating the adoption of new regulations</li> </ul>	<b>Cédric Montlahuc</b> Pre-sales Nasdaq

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	WHAT	WHO
<p>17:45</p> <hr/> <p>18:00</p>	<p><b>3. The single source of truth for regulatory reporting</b></p> <p><i>3.1 How to reduce cost, complexity and augment the time-to-market</i></p> <p><i>3.2 How to make a business case by optimizing the cost of capital</i></p> <p><i>3.3 How to optimize and automate mission-critical business processes to improve reporting quality while reducing reliance on critical staff</i></p>	<p><b>Marco Selva</b> Managing Partner Ferris Solutions AG</p>
<p>18:00</p> <hr/> <p>18:15</p>	<p><b>4. Regulatory and economic advantages to use look-through data of investment funds</b></p> <p><i>4.1 Investment Funds: whether curse or blessing depends on data management</i></p> <ul style="list-style-type: none"> <li>- Business case "fund look-through": Win - Win - Win</li> <li>Win 1: RWA: up to 90% reduction at marginally higher cost</li> <li>Win 2: More detailed client and ESG Reporting</li> <li>Win 3: More reliable fund risk monitoring</li> </ul> <p><b>Note: The presenter will participate in the session virtually.</b></p>	<p><b>Philipp Langeheinecke</b> Managing Partner Finance-Doc Multimangement AG</p>
<p>18:15</p> <hr/> <p>18:45</p>	<p><b>5. Panel Q&amp;A:</b></p> <p>"Basel III Final: Strategies to use this opportunity"</p>	<p>All</p>
<p>18:45</p> <hr/> <p>20:15</p>	<p><b>6. Aperero</b></p>	