

EMPOWER
ENABLE
EDUCATE

RISK MANAGEMENT

SHORT COURSE **S**

Regulatory Reporting in ROI

**(Regulatory Reporting
Professional Designation)**

2023 – 2024



Who we are

IOB

IOB is a professional community of over 33,200 members who work in banking, investment funds and international financial services on the island of 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. 6,906 individuals studied with us last year and over 23,000 members are registered for CPD schemes administered by IOB.

Excellence in education – a recognised college of UCD

As a recognised college of UCD and the standout banking industry educator, we offer qualifications of the highest standard. We currently offer 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, but 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 associations.

Network activity

The IFS Skillnet was established in mid-2009. Since then we have delivered over 2,000 courses to 15,000 plus participants from 430 companies operating in the international financial services sector in Ireland. We support our members to upskill in areas such as digitalisation, ESG, leadership, people skills, project management and regulatory compliance.

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.ifsskillnet.ie
- Email: info@ifsskillnet.ie
- Tweet us: [@ifsskillnet](https://twitter.com/ifsskillnet)
- LinkedIn: [@ifsskillnet](https://www.linkedin.com/company/ifsskillnet)

Welcome

I am delighted to introduce the Regulatory Reporting in ROI short course, 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 course is designed to provide you 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 course 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 course.



Ken O'Sullivan
Deputy Chief Executive

How you will benefit

At the end of the course you 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 course comprises of six modules as follows:

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

Module 1 Regulatory Reporting Environment	
Returns	Key Content
	<div>Regulation and Regulators<ul style="list-style-type: none">Source of regulations and guidelinesRole of various regulators, supervisors and bodiesTypes of supervised entitiesSignificant institutions vs less significant institutionsOptions/discretions and waivers</div> <div>Regulatory vs Statutory Groups<ul style="list-style-type: none">Statutory group vs regulatory groupGroup, solo and solo consolidated concepts</div> <div>Regulatory Returns and Relevant Regulation<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 validationsSubmission process (ONR/XBRL)Cross return alignmentGovernance requirements</div> <div>Assurance, Oversight and Inspections<ul style="list-style-type: none">Internal governance and assuranceECB supervisory reporting data quality framework & SREPInspections and audits</div>

Module 2 CoRep & Related Returns			
Returns	Key Content	Returns	Key Content
CoRep & Large Exposures <ul style="list-style-type: none">Capital adequacyOwn fundsIP lossesLeverage	<div>CoRep (Capital Adequacy & Own Funds Requirements) Regulatory Capital Concepts<ul style="list-style-type: none">Need for capitalCapital instruments and tiersRegulatory capital calculationsCapital ratios fully loaded Vs transitionalCapital requirements and buffers</div> <div>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 assignmentCalculation methodologyPermission to use standardised approachInternal 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 approachCounterparty credit riskCredit valuation adjustment (CVA)Securitisations</div> <div>Market Risk<ul style="list-style-type: none">Trading book vs banking bookSources of market riskStandardized approach to market risk measurementOther approaches</div>	CoRep & Large Exposures <ul style="list-style-type: none">Capital adequacyOwn fundsIP lossesLeverage	<div>Operational Risk<ul style="list-style-type: none">Loss eventsThe standardized approach to operational risk measurement</div> <div>CoRep templates<ul style="list-style-type: none">Walkthrough relevant CoRep reporting templates</div> <div>CoRep (Immovable Property (IP) losses)<ul style="list-style-type: none">Purpose of templateDefinition of lossCalculations, time period and loss allocationWalkthrough IP losses template</div> <div>CoRep (Leverage Ratio)<ul style="list-style-type: none">Purpose of leverage ratioMinimum requirementsLeverage exposure value – difference to FinRep/CoRep exposuresAlternative measuresWalkthrough relevant leverage ratio templates</div> <div>Large exposures return<ul style="list-style-type: none">Large exposure conceptsConcentration riskThresholds and definitionsGroups of connected clients (& guidelines)ExemptionsCalculations and credit risk mitigation</div> <div>Large exposure reporting templates<ul style="list-style-type: none">Walkthrough relevant reporting templatesw</div>

Module 3 Statistical Reporting	
Returns	Key Content
CBI Suite of Returns	<div>Statistical Reports<ul style="list-style-type: none">Purpose and use of statistical reportsImportant classifications and dimensionsType of information reportedOverview of suite of reports</div> <div>Walkthrough (at a summarised level) the following returns<ul style="list-style-type: none">Resident offices returns (RS2 / RV2 / RC2)Interest rate return (MRI)Analysis of lending and deposits return (SQ2)Maturity and sectoral return (MTS)Survey of credit institutions return (CRS2)Credit debit card returns (CDR)</div> <div>Overview of other statistical reports<ul style="list-style-type: none">UK statistical returnsFinancial vehicle corporationsSpecial purpose vehicleOther operational returns</div>

Curriculum

Module 4 Liquidity Returns	
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	
Returns	Key Content
FinRep Returns	<p>FinRep Returns</p> <ul style="list-style-type: none">• Purpose of FinRep returns• 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

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 course commences November 2023.

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 course, you will be invited to apply for the professional designation, Regulatory Reporting Professional (RRP), from IOB. The designation is maintained through completion and return of annual CPD hours.

Award/Delivery

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 course 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.

Day 1 25th November 2023
Regulatory Reporting Environment
Day 2 2nd December 2023
CoRep and Related Returns
Day 3 8th December 2023
Statistical Reporting
Day 4 21st March 2024
Liquidity Returns
Day 5 22nd March 2024
FinRep Returns
Day 6 13th April 2024
Other Regulatory Returns

Entry requirements

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

Fee

€1,500 for the course

An annual designation/CPD scheme will apply thereafter.

IFS Skillnet fee

€1,050 for the course. For more information see: [iob.ie/info/supports-and-scholarships](https://www.iob.ie/info/supports-and-scholarships)

Professional body membership

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

How to enrol

To enrol online visit [iob.ie/programme/regulatory-reporting-in-roi](https://www.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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Learn at a time and pace that suits you with the full library of archived IOB events and webinars. IOB Learn is your ticket to the conversations that matter.

Explore your module and CPD resources

Find your module materials, resources and CPD content for professional designations on one dedicated platform.

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