



CRR III & Basel IV

Meet CRR III and CRD VI regulatory requirements for banks

A fresh take on risk and valuation

Are you prepared for the Basel IV implementation?

CAPITAL REQUIREMENTS REGULATION

CAPITAL REQUIREMENTS DIRECTIVE

BASEL IV IMPLEMENTATION

GAP ASSESSMENT

Benefits



For more information, visit www.finallyse.com/crr-iii-basel-iv

- Detailed Gap Assessment: new calculation standards, critical data elements identification, identification of shortcomings of the current implementation.
- Descriptive Business Requirements for implementation – relying on Finallyse’s in-house tools and standard templates to structure them as laid out by the regulation.
- Impact Analysis – support the bank’s Quantitative Impact Study (QIS) needs for Basel 3 monitoring.
- Output Floor Requirements – CRR3/Basel IV have stipulations to calculate the entire portfolio on Standardized Approach for benchmarking – rely on Finallyse expertise for computing SA calculations for the entire portfolio.
- Integration with different reporting systems – standard tools to integrate QIS/impact assessment output for reporting.
- Business Strategy – leverage Finallyse expert knowledge to simulate different scenarios for output floor distributions across different exposure classes and approaches/types of risk.

Motivation

Finallyse has demonstrated proven success in several projects across different geographies for Basel IV and CRR III preparedness. The areas covered in these assignments include:

1. Basel IV Gap Assessment and Critical Data Elements identification
2. Basel IV Impact Assessment
3. RWA Calculators implementation for different vendors (SAS, Moody’s, etc.) and their preparedness towards Basel IV requirements
4. Catering to different collateral allocation mechanisms (including coverage of EBA CRM Guidelines) and custom European elements expected in CRR 3 (SME Supporting Factor, Infrastructure Supporting Factor, etc.)
5. QIS reporting as mandated by the EBA with standard templates; including integration with different reporting data marts

AMSTERDAM

BRUSSELS

BUDAPEST

DUBLIN

LUXEMBOURG

PARIS

WARSAW