

Instituto de Formação Bancária (IFB) and Moody's Analytics (MA) are pleased to invite to a full day session to explore the challenges banks will face in a post-IFRS 9 era.

CONFERENCE

BANK RISK AND FINANCE FORUM

NEW CHALLENGES IN A POST-IFRS 9 ERA

SAVE THE DATE

27
SEP 2018
9:30 AM – 17:00 PM



INFORMAÇÕES

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ADVANCED TRAINING

SPEAKERS

**NADJA ROOS / ANTONIOS KASTANAS / DAVID GONÇALVES
JAMIE STARK / BRENDA SOLIS**

TARGET GROUP

Top management and Mid management. IT, Retail, Digital Channels, Product Development, Lending, Risk, Strategy, Marketing, Sales, Branch Network, Social Media, SME, Asset/Wealth Management, Back Office, Innovation.

LOCATION: Hotel D. Pedro (Amoreiras)

COURSE FEE: APB member: 400€
Non-members: 460€



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DATE: 05 July 2018 – 9h–16h30

COURSE FEE: APB member: 400€

LOCATION: Hotel D. Pedro (Amoreiras)

Non-members: 460€

REGISTRATION: Email required **until 29th of June** in order to guarantee your attendance at the Conference.

AGENDA

9h00 Registration

9:30 Welcome and Opening Remarks

António Neto da Silva, CEO,
Instituto Formação Bancária

Moody's Analytics Representative

9:45 ECB's Targeted Review of Internal Models (TRIM)

This session considers the fundamental changes introduced by the ECB's TRIM for Model Risk Management and what lies ahead for SSM Banks, with specific regard to Credit Risk Models. We will discuss:

- Public consultation on the ECB's TRIM general topics
- Governance Framework and Lifecycle Management
- Model Validation and Ongoing Monitoring
- Data quality and IT processes
- Internal Model Development and Risk Management in the "post-TRIM" era

The aim is to provide Moody's Analytics practical insight, based on our direct experience working with Banks under TRIM and regulatory best practices.

David Gonçalves, Director, Moody's Analytics
Marta Cerina, Director, Moody's Analytics

10:45 11.00 Coffee break

11:00 IFRS 9 Validation

Post IFRS 9 implementation deadlines, this session will consider key challenges and best practices for the Validation of IFRS 9 frameworks including:

- Validating and enhancing recent implementations – Wholesale and Retail Portfolio
- Data and Governance
- Stage Allocation
- Macro-Economic Forecasts
- Benchmarking
- Managing earnings and capital volatility

The aim of the session is to shed light on the annual IFRS 9 Validation framework, as well as interdependencies with other validation frameworks e.g. IRB, and integrated financial resource management.

Nadja Roos, Director, Moody's Analytics
Brenda Solis, Associate Director, Moody's Analytics

12:00 Moody's Data Alliance: Share Data, Gain Insight, Take Action

During this session we will introduce the Moody's Analytics Data Alliance, share insights from the data we have collected and explore how participants can take action to improve their internal models and manage their risk profile.

Jamie Stark, Director, Moody's Analytics

12:30 Financial Resource Management

This session extends some of the themes covered in the previous session, into a more detailed view on the linkages between:

- Key credit risk metrics
- Regulatory balance sheet
- Accounting balance sheet
- Capital planning and pricing

The aim is to provide insights into the interdependencies, benefits and challenges of an integrated financial resource management.

Antonios Kastanas, Director, Moody's Analytics

13:00 Lunch (free)

14:00 Breakout Sessions (round tables with 30 minutes rotation)

- 1st Stream: Retail Scorecard development/validation/recalibration
- 2nd Stream TRIM: MRM and Governance Collaborative Analytical Platform
- 3rd Stream: Capital Planning, a practical exercise
- 4th Stream: Data Alliance Moody's Data Consortia

16:00 Q&A

16:30 Closing Remarks

António Neto da Silva, CEO,
Instituto Formação Bancária

Moody's Analytics Representative



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