

FSO BCM Events

Series 1: The Science
of IFRS and the Art of Basel
(IFRS 9 and Basel Updates)

The Science of IFRS and the Art of Basel

This session will start with a brief refresher on the key points of IFRS 9 (covering classification and measurement of instruments, impairment of financial assets, and hedge accounting), followed by an analysis of post-implementation and validation issues observed. There will be emphasis on practical application issues and potential problems in reviewing, controlling and auditing processes, data and solutions connected to banks' IFRS 9 implementation. The session will end with updates on Basel III (including the 'Basel IV' round of changes) and its industry and regulatory implications.

Key Topics

- ▶ Updates and development on IFRS 9: Classification and Measurement and Expected Credit loss
- ▶ Results and insights from the Global EY Survey on IFRS 9
- ▶ Risk-based provisioning methodology - Defining default, observed modelling and estimation techniques and the complete shift to parametric provisioning (covering the PD, LGD and EAD parameters, cyclical adjustments and overlay management process)
- ▶ Enhancing credit management and credit risk assessments: streamlining credit decision and achieving data management with the use of machine learning and artificial intelligence
- ▶ Data challenges and reporting for the Board and Senior Management
- ▶ Model risk management: focusing overall model risk management framework and approaches on model risk quantification
- ▶ Economic overlay: translating parameters to economic drivers and integrating strategy and industry outlook to the macroeconomic overlay process particularly on scenario generation and forecasting techniques
- ▶ ECL and risk assessments for complex, long-duration and strategic exposures (e.g., investments, agriculture, SME, infrastructure)
- ▶ Updates on Basel III (including the 2016-2017 changes referred to informally as Basel IV) and its organizational and strategic implications

**Regular fee of
PhP 10,000***
(exclusive of VAT)

*Discount

5% early bird discount, valid for payment received not later than 5 February 2020

Date:

14 February 2020, Friday
1:00 p.m. to 5:30 p.m.

Venue:

Washington SyCip
Development Center
2nd Floor, SGV I Building
6760 Ayala Avenue, Makati City

Target audience:

Internal Audit, Risk Management
and Compliance Professionals
in Banks and Financial Institutions
and interested Individuals

**For registration and other
details, please contact:**

Ms. Janice Joy M. Agati
Janice.Joy.M.Agati@ph.ey.com
(02) 8891 0307 local 4755

Ms. Mary Catherine M. Billiran
Mary.Catherine.M.Billiran@ph.ey.com
(02) 8894 8149



Registration Form

Friday, 14 February 2020, 1:00 p.m. to 5:30 p.m.

Washington SyCip Development Center, 2nd Floor, SGV I Building, 6760 Ayala Avenue, Makati City

Full Name of Participant/s (Surname, Given name, Middle initial)	CPA License No.	Expiration date of CPA License
1.		
2.		
3.		
4.		
5.		

Registered Company Name:	
Registered Company Address:	
Company TIN:	
Company Business Style:	
Contact Person:	Email:
Tel. No.:	Fax No.:

Payment options:

- ▶ Check payable to SyCip Gorres Velayo & Co.
- ▶ Bank deposit
BPI - Ayala Branch
Account No. 1441-0040-75
Account Name: SyCip Gorres Velayo & Co.

Please email your accomplished registration form to:

Ms. Janice Joy M. Agati
Janice.Joy.M.Agati@ph.ey.com
Tel. (02) 8891 0307 local 4755

Ms. Mary Catherine M. Biliran
Mary.Catherine.M.Biliran@ph.ey.com
Tel. (02) 8891 8149

Please note that payments to SGV are not subject to EWT.

Data Privacy Act

Photographs, video and/or audio recordings (Materials) may be taken during the event. SGV/EY Philippines may collect, use, reproduce, edit and/or share the Materials for their internal and external publications (which include magazines, newsletters, websites and social media), for publicity and marketing purposes, and/or for post-event communications with event attendees. All rights, title and interests in the Materials shall belong to SGV/EY Philippines.

SGV | Assurance | Tax | Transactions | Advisory

About SGV & Co.

SGV is the largest professional services firm in the Philippines. We provide assurance, tax, transaction and advisory services. In everything we do, we nurture leaders and enable businesses for a better Philippines.

This Purpose is our aspirational reason for being that ignites positive change and inclusive growth. Our insights and quality services help empower businesses and the economy, while simultaneously nurturing our people and strengthening our communities. All this leads to building a better Philippines, and a better working world. SGV & Co. is a member firm of Ernst & Young Global Limited.

EY refers to the global organization, and may refer to one or more, of the member firms of Ernst & Young Global Limited, each of which is a separate legal entity. Ernst & Young Global Limited, a UK company limited by guarantee, does not provide services to clients.

For more information about our organization, please visit ey.com/ph.

© 2020 SyCip Gorres Velayo & Co.
All Rights Reserved.
APAC No: 10000503