

IFRS 9 Expected Credit Losses Building Models for Central Banks

Sharm El-Sheikh (Egypt)

4 - 8 August 2024

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Code: FA28 From: 4 - 8 August 2024 City: Sharm El-Sheikh (Egypt) Fees: 3900 Pound

Introduction

The International Financial Reporting Standard 9 IFRS 9 is a crucial accounting standard that addresses financial instruments' classification, measurement, and impairment. For central banks, understanding IFRS 9's expected credit loss ECL model is vital to assess and manage potential credit risks accurately. The aim is to equip central bank professionals with the necessary knowledge and practical skills to build IFRS 9 ECL models from scratch using real-world data.

Objective

The primary objective of this course is to provide central bank staff with a comprehensive understanding of IFRS 9 and its ECL model. Participants will learn to build robust ECL models using practical data to support effective credit risk management in central banks' operations.

Course Outline

Day 1

Introduction to IFRS 9 and Expected Credit Losses

- Overview of IFRS 9 and its significance for central banks
- Key concepts of the Expected Credit Losses ECL model
- Understanding the three stages of credit impairment
- Regulatory context and global adoption of IFRS 9

Day 2

Data Preparation and Quality Assessment

- Identifying relevant data sources for ECL modelling
- Data cleaning, transformation, and validation techniques
- Evaluating data quality and addressing data gaps
- Ensuring compliance with data privacy and security regulations

Day 3

ECL Modelling Techniques and Approaches

- Fundamental methodologies for building ECL models
- Probability of Default PD, Loss Given Default LGD, and Exposure at Default EAD models
- Estimation of transition matrices and macroeconomic factors
- Incorporating forward-looking information in ECL modelling

Day 4

Model Calibration and Validation

- Techniques for calibrating ECL models with practical data

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- ▣ Backtesting and stress testing the ECL model.
- ▣ Validation procedures and model governance
- ▣ Model documentation and communication with stakeholders

Day 5

Implementing IFRS 9 ECL Models in Central Banks

- ▣ Integration of ECL models into central banks' risk management framework
- ▣ Understanding the implications of ECL on capital adequacy and financial stability
- ▣ Leveraging ECL insights for better decision-making in credit risk management
- ▣ Case studies and real-world examples of successful ECL model implementations

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