

2009 Programme





FINANCIAL STABILITY INSTITUTE

BANK FOR INTERNATIONAL SETTLEMENTS



December 2008

Dear colleague

The financial sector experienced one of its most difficult years ever in 2008 and it appears that 2009 will offer little in the way of respite. As the situation continues to unfold over the coming year, the FSI will update its events and online learning tool, FSI Connect, to reflect key developments in financial systems and supervisory approaches.

It is with great pleasure that I send you our comprehensive 2009 programme. Once again, the FSI has closely reviewed its programme of events, as well as the content available through FSI Connect, with your needs in mind. We hope that you will find several events of interest in the following pages. I would also like to inform you that FSI Connect will include a new range of shorter tutorials called "Insights" on topics that are currently getting much attention from financial institutions and supervisors. In addition, we are commencing a project to develop FSI Connect tutorials on a wide range of topics of interest to insurance supervisors. These tutorials will start to be available in the second half of 2009.

In closing, I am proud to inform you that the FSI will celebrate its tenth anniversary in 2009. Since our first seminar in June 1999, our objective has been to provide financial sector supervisors around the world with the necessary tools to develop and implement sound standards and provide effective supervisory oversight of national systems. We remain committed to this mission and look forward to your continued involvement in our activities in the decade to come.

Yours sincerely

Josef Tošovský
Chairman

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The Financial Stability Institute

The Bank for International Settlements and the Basel Committee on Banking Supervision jointly created the Financial Stability Institute (FSI) in 1999 to assist supervisors around the world in improving and strengthening their financial systems.

Objectives of the FSI

- To disseminate sound supervisory standards and practices globally and to assist supervisors in implementing these standards and practices
- To keep supervisors updated with the latest information on market products, practices and techniques
- To provide a venue for policy discussion and sharing of supervisory practices and experiences
- To promote cross-sectoral and cross-border supervisory contacts and cooperation

The FSI's Main Activities and Products

- Conferences, high-level meetings and seminars in Switzerland and globally
- FSI Connect (a web-based information resource and learning tool)
- FSI World (newsletter)
- FSI Occasional Papers
- FSI Award



FSI Events

The FSI offers an extensive programme of conferences, high-level meetings and seminars for financial sector supervisors. More than 50 events are held annually.



- Conferences and high-level meetings are designed for senior executives from financial sector supervisory authorities.
- Seminars in Switzerland provide opportunities for senior supervisors from around the world to learn about, and exchange views on, leading concepts related to financial sector supervision and regulation.



- Regional seminars are organised jointly by the FSI and regional supervisory groups in various locations globally. The topics for each seminar are chosen by the regional groups in close consultation with the FSI.

General Information on FSI Events

Participation: Participation in FSI events is generally open to senior staff and technical experts from supervisory authorities. Any exceptions are noted under the event description. Regional seminars are limited to senior supervisors from the member countries of the designated regional supervisory group.

FSI Connect: For most FSI seminars, access to relevant FSI Connect tutorials will be provided to seminar participants approximately two weeks prior to the event in order to assist them in preparing for the seminar.

Costs: The FSI does not charge any fees for participation in its events. Participants are responsible for their own travel and lodging expenses, and insurance.

Changes: Additional events may be added during the year; for the most up-to-date information, consult the FSI website (www.bis.org/fsi/activities.htm).

Registration:

Approximately eight weeks prior to an event being held in Switzerland, the head of supervision at each central bank or supervisory authority will receive a letter of invitation to nominate a member of staff to participate in the event. This will include a draft agenda and a registration form for the event.

Applications for registration are accepted only during the registration period (i.e. no “pre-registrations”) and are dealt with on a “first come, first served” basis.



Registration for regional seminars is handled directly by either the secretariat of the regional supervisory group or the hosting central bank/supervisory authority.

Overview – 2009 Programme for Financial Sector Supervisors

DATE	EVENT (venue)	Pg
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Conferences and High-Level Meetings

29–30 Jan	High-Level Meeting for Africa (Capetown)	10
02–03 Apr	High-Level Meeting for the Americas (Lima)	10
23–24 Sep	Conference on the Core Principles for Effective Deposit Insurance Systems, jointly with the International Association of Deposit Insurers (Basel)	10
tbd	High-Level Meeting for Asia (tbd)	10
tbd	High-Level Meeting for the Middle East (tbd)	10

Seminars in Switzerland for Banking Supervisors

27–29 Jan	Liquidity Risk (Basel)	11
22–23 Apr	Reputational/Operational Risk and Governance Issues, jointly with the BIS Internal Audit Department (Basel)	11
12–14 May	Crisis Management, jointly with the Toronto Centre (Basel)	12
25–29 May	Risk Management (Beatenberg)	12
03–04 Jun	Problem Bank and Cross-border Bank Resolution, jointly with the International Association of Deposit Insurers (Basel)	13
06–10 Jul	Advanced Risk Management (Beatenberg)	13
06–11 Sep	26th International Banking Supervision Seminar (Beatenberg)	14
15–17 Sep	Enhancements to the Basel II Framework (Basel)	14
13–15 Oct	Current Developments in Operational Risk Management (Basel)	15
20–22 Oct	Stress Testing (Basel)	15
03–05 Nov	Supervisory Standards and Select Financial Stability Issues (Basel)	16
10–12 Nov	Pillar 2 Implementation (Basel)	16

Regional Seminars for Banking Supervisors

10–12 Feb	CGBS: Credit Risk Management (Kingston)	17
02–04 Mar	AMF: Latest Developments in Risk Management (Abu Dhabi)	17
03–05 Mar	EMEAP: Crisis Management (tbd)	18
04 Mar	IFSB: Managing Liquidity in the Islamic Financial Services Industry (Paris)	18
17–19 Mar	SEACEN: Stress Testing (Kathmandu)	18
17–19 Mar	ASBA: Liquidity Risk (Panama City)	19
28–30 Apr	GCC: Financial Stability and Liquidity Risk (Muscat)	19
05–07 May	SEANZA: Liquidity Risk (Cebu)	20
12–14 May	ASBA: Financial Stability Issues (Mexico City)	20
16–18 Jun	EMEAP: Macro-surveillance Analysis for Identifying Emerging Risks in the Financial System (tbd)	21
23–25 Jun	CEBS: Pillar 2 Implementation (London)	21
02–04 Sep	BSCEE: Pillar 2 Implementation (Bratislava)	21
08–10 Sep	ASBA: Pillar 2 Implementation (Buenos Aires)	22
08–10 Sep	SEACEN: Lessons from the Financial Crisis and Repercussions for Asia (Bali)	22
15 Sep	OGBS: Current Issues Related to Financial Stability (St Helier)	22

DATE	EVENT (venue)	Pg
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Regional Seminars for Banking Supervisors		
19–21 Oct	MEFMI: Consolidated Supervision (Lusaka)	23
03–05 Nov	BSWCA: Risk Management and the Financial Crisis (Banjul)	23
24–26 Nov	EMEAP: Pillar 2 Implementation (tbd)	23
01–03 Dec	CEMLA: Financial Regulation and Basel II after the Financial Crisis (Mexico City)	24
01–03 Dec	SEANZA: Treatment of Credit Risk in Pillars 2 and 3 of the Basel II Framework (Beijing)	24
tbd	FSVC: Financial Sector Supervision in the Context of the Financial Crisis (Cairo)	25

Seminars for Insurance Supervisors		
17–19 Mar	Solvency II and Other Risk-based Solvency Frameworks (Basel)	26
24–26 Mar	Regional Seminar on Capital Adequacy, Risk Assessment and On-site Inspection (Manama)	26
20–24 Apr	JVI: Regional Seminar on Selected Insurance Core Principles (Vienna)	27
20–24 Jul	5th International Insurance Supervision Seminar (Beatenberg)	27
01–03 Sep	Reinsurance and Other Risk Transfers (Basel)	28
08–11 Sep	ASSAL: Regional Seminar on Risk-based Solvency and Supervision (Santiago de Chile)	28
05–08 Oct	Regional Seminar on Market Conduct, Anti-Money Laundering and Microinsurance (Accra)	29
05–09 Oct	Advanced Risk Management Practices in the Insurance Industry (Beatenberg)	29
03–05 Nov	Regional Seminar on Risk Awareness and Responsiveness (Hong Kong)	30

Cross-Sectoral Seminars		
10–12 Feb	International Accounting and Auditing for Financial Firms (Basel)	31
24–26 Nov	IOSCO: Market and Liquidity Risk (Madrid)	31

Other Seminars		
01–05 Jun	Fundamentals of Reserve Management for Reserve Managers, jointly with the BIS Banking Department (Lucerne)	32
27–31 Jul	Advanced Reserve Management for Reserve Managers, jointly with the BIS Banking and Risk Control Departments (Beatenberg)	32
10–14 Aug	Advanced Reserve Management for Reserve Managers, jointly with the BIS Banking and Risk Control Departments (Lucerne)	33

Note: For latest information, including any updates to the programme, please refer to: www.bis.org/fsi/activities.htm

AMF:	Arab Monetary Fund	GCC:	Gulf Cooperation Council Committee of Banking Supervisors
ASBA:	Association of Supervisors of Banks of the Americas	IFSB:	Islamic Financial Services Board
ASSAL:	Asociación de Supervisores de Seguros de América Latina	IOSCO:	International Organization of Securities Commissions
BSCEE:	Group of Banking Supervisors from Central and Eastern Europe	JVI:	Joint Vienna Institute
BSWCA:	Committee of Bank Supervisors of West & Central Africa	MEFMI:	Macroeconomic and Financial Management Institute of Eastern and Southern Africa
CGBS:	Caribbean Group of Banking Supervisors	OGBS:	Offshore Group of Banking Supervisors
CEBS:	Committee of European Banking Supervisors	SEACEN:	South East Asian Central Banks
CEMLA:	Centre for Latin American Monetary Studies	SEANZA:	Central Banks of South East Asia, New Zealand and Australia Forum of Banking Supervisors
EMEAP:	Executives' Meeting of East Asia-Pacific Working Group on Banking Supervision		
FSVC:	Financial Services Volunteer Corps		

High-Level Meetings

29–30 January 2009, Cape Town, South Africa

02–03 April 2009, Lima, Peru

tbd in the Middle East

tbd in Asia

The FSI will conduct high-level meetings on Basel II and other important issues for heads of banking supervision and senior supervisors. The objectives of these meetings are to discuss regulatory and supervisory policy issues, exchange information and share experiences.

Note: By invitation only.

Conference on the Core Principles for Effective Deposit Insurance Systems

Jointly with the International Association of Deposit Insurers (IADI)

23–24 September 2009, Basel, Switzerland

Main topics covered:

- The background to the Core Principles
- The key elements of the Core Principles
- Implementation issues and challenges
- The internal and external assessment processes

Note: Open to representatives of banking supervisory authorities, central banks, deposit insurance agencies, finance ministries and international financial institutions.



Seminar on Liquidity Risk

27–29 January 2009, Basel, Switzerland

Maximum number of participants: 45

Main topics covered:

- Techniques and strategies for managing liquidity risk
- Liquidity risk and asset-liability management
- International guidance and Basel Committee recommendations
- Liquidity stress testing
- Crisis management

Seminar on Reputational/Operational Risk and Governance Issues

Jointly with the BIS Internal Audit Department

22–23 April 2009, Basel, Switzerland

Maximum number of participants: 45

Main topics covered:

- Strategies and techniques for managing reputational and operational risk
- Interaction among the risk classes
- Measuring risk with limited data availability
- Business continuity planning
- Key aspects of corporate governance and international guidance
- Control framework, market discipline and disclosures



Seminar on Crisis Management

Jointly with the Toronto Centre

12–14 May 2009, Basel, Switzerland

Maximum number of participants: 45

Main topics covered:

- Analysing threats to the stability of the financial system
- Measures to prevent serious crises
- Establishment of effective communication channels and delineation of responsibilities among public sector authorities
- Potential sources of emergency liquidity assistance to financial institutions
- Public sector arrangements (eg MOUs)
- Case study: financial crisis simulation

Seminar on Risk Management

25–29 May 2009, Beatenberg, Switzerland

Maximum number of participants: 25

Main topics covered:

- Introduction to risk management concepts and risk-based supervision
- Credit risk modelling and management
- Liquidity and market risk modelling
- Operational risk
- Corporate governance

Note: Knowledge of basic financial mathematics would be beneficial. A laptop will be required for participants to participate in a computer exercise.



Seminar on Problem Bank and Cross-border Bank Resolution

Jointly with the International Association of Deposit Insurers (IADI)

03–04 June 2009, Basel, Switzerland

Maximum number of participants: 45

Main topics covered:

- Early warning indicators
- Macroprudential analysis
- Dealing with weak banks
- Deposit insurance frameworks
- Cross-border bank resolution

Seminar on Advanced Risk Management

06–10 July 2009, Beatenberg, Switzerland

Maximum number of participants: 25

Main topics covered:

- Market risk management in volatile markets
- Market risk modelling
- Credit risk ratings and management of exposures
- Credit and operational risk modelling
- Credit risk transfer techniques and markets
- Practical implementation issues

Note: Participants will use Microsoft Excel spreadsheet exercises to understand and discuss various models. A laptop will be required for participants to participate in a computer exercise.



26th International Banking Supervision Seminar

06–11 September 2009, Beatenberg, Switzerland

Maximum number of participants: 25

Main topics covered:

- Core Principles for Effective Banking Supervision
- Corporate governance
- Supervisory approaches and consolidated supervision
- Basel II implementation challenges
- Market discipline and enhancing bank transparency
- Credit, market, liquidity and operational risk management
- Problem bank resolution

Note: By invitation only.

Seminar on Enhancements to the Basel II Framework

15–17 September 2009, Basel, Switzerland

Maximum number of participants: 45

Main topics covered:

- Pillar 1: securitisation, trading book and definition of capital
- Pillar 2: risk management practices and stress testing
- Pillar 3: transparency and valuation
- Capital monitoring exercise
- Liquidity risk



Seminar on Current Developments in Operational Risk Management

13–15 October 2009, Basel, Switzerland

Maximum number of participants: 45

Main topics covered:

- Strategies for managing operational risk in banking institutions
- Collecting, mapping and quantifying loss data
- Techniques for measuring operational risk
- Business continuity planning
- Outsourcing

Seminar on Stress Testing

20–22 October 2009, Basel, Switzerland

Maximum number of participants: 45

Main topics covered:

- Stress tests for identifying vulnerabilities in the financial system
- Aspects of macro and micro stress tests
- Stress testing in the financial sector
- Stress testing under Basel II



Seminar on Supervisory Standards and Select Financial Stability Issues

03–05 November 2009, Basel, Switzerland

Maximum number of participants: 45

Main topics covered:

- Sound standards for financial sector regulation and supervision (Core Principles for Effective Banking Supervision, Insurance Core Principles, Objectives and Principles of Securities Regulation)
- Basel II and financial stability
- Early warning indicators
- Stress testing
- The recent financial crisis: lessons learned to date

Seminar on Pillar 2 Implementation

10–12 November 2009, Basel, Switzerland

Maximum number of participants: 45

Main topics covered:

- Banks' internal capital adequacy assessment processes (ICAAPs)
- Supervisory review of banks' ICAAPs
- Specific issues to be addressed under the supervisory review process
- Home-host issues



Regional Seminar on Credit Risk Management Jointly with the Caribbean Group of Banking Supervisors (CGBS)

10–12 February 2009, Kingston, Jamaica

Main topics covered:

- Credit risk measurement and management techniques
- Credit risk mitigation techniques
- Specific risk classes (eg mortgages)
- Provisioning

Regional Seminar on Latest Developments in Risk Management

Jointly with the Arab Monetary Fund (AMF)

02–04 March 2009, Abu Dhabi, United Arab Emirates

Main topics covered:

- Latest developments in credit, market, operational and liquidity risk
- Update on supervisory issues
- Characteristics of emerging markets
- Importance of corporate governance
- Integrated risk management



Regional Seminar on Crisis Management

Jointly with the Executives' Meeting of East Asia-Pacific Central Banks (EMEAP) Working Group on Banking Supervision

03–05 March 2009, tbd in Asia

Main topics covered:

- Analysing threats to the stability of the financial system
- Measures to prevent serious crises
- Establishment of effective communication channels and delineation of responsibilities among public sector authorities
- Potential sources of emergency liquidity assistance to financial institutions
- Public sector arrangements (eg MOUs)
- Case study: financial crisis simulation

Regional Seminar on Managing Liquidity in the Islamic Financial Services Industry

Jointly with the Islamic Financial Services Board (IFSB)

04 March 2009, Paris, France

Main topics covered:

- Liquidity risks in the Islamic financial services industry
- Infrastructures for managing liquidity
- Legal, Shari'ah and regulatory issues in liquidity management
- Development of a liquidity management framework for the Islamic financial services industry

Regional Seminar on Stress Testing

Jointly with the South East Asian Central Banks (SEACEN)

17–19 March 2009, Kathmandu, Nepal

Main topics covered:

- Stress tests for identifying vulnerabilities in the financial system
- Aspects of macro and micro stress tests
- Stress testing in the financial sector
- Stress testing under Basel II

Regional Seminar on Liquidity Risk

Jointly with the Association of Supervisors of Banks of the Americas (ASBA)

17–19 March 2009, Panama City, Panama

Main topics covered:

- Techniques and strategies for managing liquidity risk
- Liquidity risk and asset-liability management
- International guidance and Basel Committee recommendations
- Liquidity stress testing
- Crisis management

Regional Seminar on Financial Stability and Liquidity Risk

Jointly with the Gulf Cooperation Council Committee of Banking Supervisors (GCC)

28–30 April 2009, Muscat, Oman

Main topics covered:

- Crisis prevention and management
- Techniques and strategies for managing liquidity risk
- Liquidity risk and asset-liability management
- International guidance and Basel Committee recommendations
- Impact of liquidity on financial stability



Regional Seminar on Liquidity Risk

Jointly with the Central Banks of South East Asia, New Zealand and Australia Forum of Banking Supervisors (SEANZA)

05–07 May 2009, Cebu, Philippines

Main topics covered:

- Techniques and strategies for managing liquidity risk
- Liquidity risk and asset-liability management
- International guidance and Basel Committee recommendations
- Liquidity stress testing
- Crisis management

Regional Seminar on Financial Stability Issues

Jointly with the Association of Supervisors of Banks of the Americas (ASBA)

12–14 May 2009, Mexico City, Mexico

Main topics covered:

- Macroprudential indicators and early warning systems
- Stress testing techniques
- The recent financial crisis: lessons learned to date



Regional Seminar on Macro-surveillance Analysis for Identifying Emerging Risks in the Financial System

Jointly with the Executives' Meeting of East Asia-Pacific Central Banks (EMEAP) Working Group on Banking Supervision

16–18 June 2009, tbd in Asia

Main topics covered:

- Assessing the financial condition of the banking sector
- Identifying sources of risk and possible internal or external disturbances
- Risk absorption capabilities of the financial sector
- Potential ways to link the results of macroprudential analysis with banking supervision

Regional Seminar on Pillar 2 Implementation

Jointly with the Committee of European Banking Supervisors (CEBS)

23–25 June 2009, London, United Kingdom

Main topics covered:

- Banks' internal capital adequacy assessment processes (ICAAPs)
- Supervisory review of banks' ICAAPs
- Specific issues to be addressed under the supervisory review process
- Home-host issues

Regional Seminar on Pillar 2 Implementation

Jointly with the Group of Banking Supervisors from Central and Eastern Europe (BSCEE)

02–04 September 2009, Bratislava, Slovakia

Main topics covered:

- Banks' internal capital adequacy assessment processes (ICAAPs)
- Supervisory review of banks' ICAAPs
- Specific issues to be addressed under the supervisory review process
- Home-host issues

Regional Seminar on Pillar 2 Implementation

Jointly with the Association of Supervisors of Banks of the Americas (ASBA)

08–10 September 2009, Buenos Aires, Argentina

Main topics covered:

- Banks' internal capital adequacy assessment processes (ICAAP)
- Supervisory review of banks' ICAAP
- Specific issues to be addressed under the supervisory review process
- Home-host issues

Regional Seminar on Lessons from the Financial Crisis and Repercussions for Asia

Jointly with the South East Asian Central Banks (SEACEN)

08–10 September 2009, Bali, Indonesia

Main topics covered:

- Causes of the financial crisis and policy responses
- Cross-sectoral and cross-border issues in financial crises
- The role of financial safety nets in times of stress

Regional Seminar on Current Issues Related to Financial Stability

Jointly with the Offshore Group of Banking Supervisors (OGBS)

15 September 2009, St Helier, Jersey

Main topics covered:

- Liquidity risk management at offshore financial institutions
- Dealing with problem bank situations
- Refinements to the Basel II capital framework

Regional Seminar on Consolidated Supervision

**Jointly with the Macroeconomic and Financial Management
Institute of Eastern and Southern Africa (MEFMI)**

19–21 October 2009, Lusaka, Zambia

Main topics covered:

- Basel II's scope of application
- Accounting issues
- Aspects of risk and capital assessment
- Cross-border issues and home-host relationships

Regional Seminar on Risk Management and the Financial Crisis

**Jointly with the Committee of Bank Supervisors of West &
Central Africa (BSWCA)**

03–05 November 2009, Banjul, The Gambia

Main topics covered:

- Update on the latest supervisory guidance related to the financial crisis
- Latest developments in risk management across the major risk classes
- Implications for emerging markets
- Aspects of risk and capital assessment

Regional Seminar on Pillar 2 Implementation

**Jointly with the Executives' Meeting of East Asia-Pacific Central
Banks (EMEAP) Working Group on Banking Supervision**

24–26 November 2009, tbd in Asia

Main topics covered:

- Banks' internal capital adequacy assessment processes (ICAAPs)
- Supervisory review of banks' ICAAPs
- Specific issues to be addressed under the supervisory review process
- Home-host issues

Regional Seminar on Financial Regulation and Basel II after the Financial Crisis

Jointly with the Centre for Latin American Monetary Studies (CEMLA)

01–03 December 2009, Mexico City, Mexico

Main topics covered:

- Recent developments in financial markets and supervisory responses
- Changes to the trading book and asset securitisation framework in Basel II
- Strengthening Pillar 2 guidance
- Enhancing the role of disclosure requirements under Basel II

Regional Seminar on the Treatment of Credit Risk in Pillars 2 and 3 of the Basel II Framework

Jointly with the Central Banks of South East Asia, New Zealand and Australia Forum of Banking Supervisors (SEANZA)

01–03 December 2009, Beijing, China

Main topics covered:

- Credit risk in banks' internal capital adequacy assessment processes (ICAAPs)
- Specific issues to be addressed under the supervisory review process
- Pillar 3 requirements for credit risk
- Benefits and challenges of market discipline
- Implementation of Pillar 3 from supervisory and commercial bank perspectives



Regional Seminar on Financial Sector Supervision in the Context of the Financial Crisis

Jointly with the Financial Services Volunteer Corps (FSVC)

tbd 2009, Cairo, Egypt

Main topics covered:

- Update on the latest supervisory guidance in response to the financial crisis
- Latest developments in Basel II
- Implications of the financial crisis for emerging markets
- Aspects of risk and capital assessment



Seminar on Solvency II and Other Risk-based Solvency Frameworks

17–19 March 2009, Basel, Switzerland

Maximum number of participants: 45

Main topics covered:

- Update on the solvency work of the IAIS and the European Commission/CEIOPS
- Update on the IFRS Insurance Contract Project - Phase II
- Methods for risk quantification and aggregation
- Valuation of technical provisions using a total balance sheet approach
- Calculation of regulatory capital using standardised approaches and internal models
- Supervisory review of enterprise risk management and validation of internal models
- The role of scenarios and stress testing
- Group modelling and diversification benefits

Regional Seminar on Capital Adequacy, Risk Assessment and On-site Inspection

Jointly with the International Association of Insurance Supervisors (IAIS)

For Supervisors from the Middle East and North Africa

24–26 March 2009, Manama, Bahrain

Main topics covered:

- Supervisory assessment of technical provisions and other liabilities
- Investment policy, including asset and liability management
- Risk diversification and mitigation, including reinsurance
- Regulatory capital requirements and assessment of solvency positions
- Evolving accounting practices and international standards, and their relevance to solvency and supervision
- The role and focus of on-site inspection in risk-based supervision

Regional Seminar on Selected Insurance Core Principles

Jointly with the Joint Vienna Institute (JVI)

For supervisors from Central and Eastern Europe, and Central Asia and Transcaucasia

20–24 April 2009, Vienna, Austria

Maximum number of participants: 30

Main topics covered:

- Supervisory systems: objectives and processes
- Licensing process and criteria, including the assessment of suitability of persons
- Risk assessment and management
- Capital adequacy and solvency
- Market conduct and consumer protection, including measures against fraud and money laundering
- Ongoing supervision, including off-site monitoring and on-site inspection
- Supervisory tools, including corrective measures, sanctions and winding-up

5th International Insurance Supervision Seminar

20–24 July 2009, Beatenberg, Switzerland

Maximum number of participants: 25

Main topics covered:

- Licensing, suitability of persons and corporate governance
- Components of risk-based frameworks for solvency and supervision
- Quantitative and qualitative approaches to risk assessment and management
- Risk mitigation and reinsurance
- Supervision of insurance groups and financial conglomerates
- Preventing and dealing with troubled insurers, using corrective measures and sanctions

Note: Participants will be asked to identify supervisory areas of special concern and will work in groups to develop action plans, with the view to making supervision more effective in the targeted areas.

Seminar on Reinsurance and Other Risk Transfers

01–03 September 2009, Basel, Switzerland

Maximum number of participants: 45

Main topics covered:

- Role of reinsurance, optimisation of cover and impact on capital
- Insurance Linked Securities (ILS): structure, products and pricing
- The financial crisis and ILS: lessons to be learned and future challenges
- Enterprise risk management and catastrophe loss modelling
- Contractual certainty, risk transfer assessment, risk capital charges and other risk-based supervisory measures related to the insurer's reinsurance cover
- Risk-based solvency assessment of reinsurers, including the validation of internal models

Regional Seminar on Risk-based Solvency and Supervision

Jointly with the Asociación de Supervisores de Seguros de América Latina (ASSAL) and the International Association of Insurance Supervisors (IAIS)

For supervisors from Latin America

08–11 September 2009, Santiago, Chile

Main topics covered:

- Components of risk-based frameworks for solvency and supervision
- Standardised approaches and internal models to quantify regulatory capital requirements
- Supervisory assessment of solvency positions, including technical provisions
- Role of the investment policy, and asset and liability management
- Quantifying and aggregating risks as part of an enterprise risk management framework
- Role of corporate governance and internal controls
- Diversifying and mitigating risks using reinsurance and other risk transfer instruments

Regional Seminar on Market Conduct, Anti-Money Laundering and Microinsurance

Jointly with the International Association of Insurance Supervisors (IAIS)

For supervisors from Africa

05–08 October 2009, Accra, Ghana

Main topics covered:

- Assessing risk, risk management, corporate governance and internal control using risk-based approaches
- The role of intermediaries and market conduct
- Effective measures against money laundering and financing of terrorism
- Financial inclusion through consumer protection and education
- Policy and regulatory challenges related to microinsurance market development
- Regulatory and supervisory responsiveness to product and delivery innovation

Seminar on Advanced Risk Management Practices in the Insurance Industry

05–09 October 2009, Beatenberg, Switzerland

Maximum number of participants: 25

Main topics covered:

- Techniques for modelling and integrating insurance and market risk
- Aggregating risks with copulas
- Modelling of risks related to extreme events
- Management of credit and operational risk
- Stress and scenario testing
- Validation of internal models

Note: Participants will use Microsoft Excel spreadsheet exercises to understand and discuss various models. A laptop will be required for participants in order to participate in computer exercises.

Regional Seminar on Risk Awareness and Responsiveness

For supervisors from Asia and the Pacific

03–05 November 2009, Hong Kong SAR

Main topics covered:

- Risk inventory, looking at risk characteristics and mitigation tools
- Regulatory capital requirements and assessment of solvency positions, including the sufficiency and adequacy of technical provisions
- Setting an investment policy based on risk tolerance, appetite and culture
- Management and supervisory awareness of derivatives and other complex investment tools
- The role of enterprise risk management: what to prescribe and how to assess its quality
- Group-wide supervision and cooperation among supervisors
- Preventive measures, early intervention and winding-up



Seminar on International Accounting and Auditing for Financial Firms

10–12 February 2009, Basel, Switzerland

Maximum number of participants: 45

Main topics covered:

- Overview of international accounting standards and the standard-setting process
- IAS 39, with in-depth discussions on derecognition and securitisation, derivatives and hedging activities, and loan accounting and provisioning
- IFRS 3: business combinations and consolidated financial statements
- Internal control framework and the role of audits
- International auditing standards and the process of external audit

Note: This seminar is intended for senior banking and insurance supervisors who are not necessarily accounting experts but are required to use financial information to perform supervisory functions.

Regional Seminar on Market and Liquidity Risk Jointly with the International Organization of Securities Commissions (IOSCO)

24–26 November 2009, Madrid, Spain

Main topics covered:

- Principles for sound market risk management
- Measurement techniques and market risk models
- Regulatory capital requirements
- Techniques and strategies for managing liquidity risk
- International guidance and Basel Committee recommendations
- Liquidity stress testing and crisis management

Note: This seminar is intended for banking supervisors and securities regulators.



Fundamentals of Reserve Management for Reserve Managers

Jointly with the BIS Banking Department

01–05 June 2009, Lucerne, Switzerland

Maximum number of participants: 30

Main topics covered:

- Techniques for portfolio performance measurement
- Customising benchmarks
- Portfolio management strategies
- Selecting an external funds manager

Note: This seminar is intended for central bank portfolio managers. By invitation only.

Advanced Reserve Management for Reserve Managers

Jointly with the BIS Banking and Risk Control Departments

27–31 July 2009, Beatenberg, Switzerland

Maximum number of participants: 30

Main topics covered:

- Managing risks in various asset classes
- Portfolio optimisation techniques
- Evolving techniques in risk management
- BIS risk management control framework

Note: This seminar is intended for central bank portfolio managers with a sound knowledge of risk management. By invitation only.

Advanced Reserve Management for Reserve Managers

Jointly with the BIS Banking and Risk Control Departments

10–14 August 2009, Lucerne, Switzerland

Maximum number of participants: 30

Main topics covered:

- Managing risks in various asset classes
- Portfolio optimisation techniques
- Evolving techniques in risk management
- BIS risk management control framework

Note: This seminar is intended for central bank portfolio managers with a sound knowledge of risk management. By invitation only.



FSI Connect

FSI Connect is a web-based information resource and learning tool for financial sector supervisors worldwide. FSI Connect, which is available by subscription, offers a comprehensive range of online tutorials directly related to financial sector supervision, reflecting the most up-to-date information. More than 150 institutions from 130 countries currently subscribe to FSI Connect, providing access to more than 8,000 licensed users.

■ Extensive coverage

FSI Connect offers in excess of 155 tutorials. The topics covered range from capital adequacy (including Basel I and Basel II) and important risk management areas such as credit, market and operational risk, to key accounting issues and other areas of supervisory concern such as liquidity risk, problem banks and stress testing. Tutorials are also available on payment and settlement topics. The tutorials range from 30 minutes to three hours in length and cover fundamental, intermediate and advanced levels.



In the latter half of 2009, the FSI will release the first in a series of FSI Connect tutorials aimed at the insurance supervisory community, complementing the insurance component of the FSI's seminar programme. While much of the existing content in FSI Connect is as relevant to insurance supervisors as it is to banking supervisors, these tutorials will be the first ones developed with the specific interests of insurance supervisors in mind.

■ Multiple languages

Forty FSI Connect tutorials on capital adequacy and Basel II are available in French and Spanish, and 13 tutorials covering a range of subjects from the English syllabus are available in Chinese. (See pages 38

and 39 for the complete list.) In 2009, the FSI will release the first in a series of tutorials in Russian that are also being translated from the English syllabus.

■ Dynamic content and features

In developing FSI Connect tutorials, the FSI provides the most current information that supervisors need to perform their jobs. Newly developed tutorials are added on a continuous basis and the content of existing tutorials is reviewed periodically to ensure it remains accurate and up to date. In addition, FSI Connect employs the latest technical innovations in order to keep licensed users informed about important developments in the financial sector. Would you like to read about the latest supervisory developments from influential people in the field? If so, FSI Connect also provides access to FSI World, the FSI's quarterly newsletter.



■ Interactive methodology

FSI Connect employs a four-phase integrated learning methodology called OCCE – Orientate, Communicate, Connect and Evaluate. The tutorials use a mix of text, audio, graphics and interactive elements (such as quizzes, exercises and simulations) to motivate learners and promote a high level of knowledge retention. FSI Connect also makes ample use of case studies and real-life examples. This practical guidance is an effective tool in bridging the gap between theory and practice and helps learners apply their knowledge.

■ Integrated learning

FSI Connect can – and should be – integrated with other forms of learning such as seminars, workshops and conferences. Since FSI Connect is available anywhere, anytime, it can also support on-the-job

training initiatives. The FSI is increasingly integrating FSI Connect tutorials with its seminars by offering participants access to specific tutorials prior to an event. This gives participants the opportunity to prepare for seminars and helps ensure all participants have a sufficient understanding of the basic concepts.

■ An indispensable reference and resource

FSI Connect provides important support to supervisors in their day-to-day work. Many supervisors use FSI Connect as a valuable reference tool. By accessing FSI Connect's glossary, or browsing the extensive list of available FSI Connect tutorials and using the index tool included in each one, users can quickly and easily access information on a wide range of topics and terms. Since FSI Connect is accessible through the internet, the relevant information is never far away.

■ Flexible learning

FSI Connect is a useful tool for supervisors at all levels. Those new to the job who need to gain a broad knowledge of supervisory topics might use the FSI's recommended learning path to plan their course of study. FSI Connect is also sufficiently flexible that more experienced supervisors who would like to refresh or deepen their knowledge of specific topics can review the relevant tutorials without having to complete the recommended prerequisites.



■ Cost effectiveness

Many supervisory authorities and central banks are currently evaluating their staff development requirements to achieve full implementation of Basel II and the revised Core Principles for Effective Banking Supervision. FSI Connect tutorials offer a ready-

made solution that many organisations around the world have already successfully integrated into their existing training programme.

FSI Connect fees are quite modest and represent just a fraction of the cost of similar products. Accessible anytime, anywhere, FSI Connect represents an effective means of managing training costs, particularly when compared with the typical cost of attending seminars and conferences.

FSI Connect requires very little in terms of administration from subscribing institutions. At the same time, however, FSI Connect offers strong administrative capabilities that allow line managers or training professionals to monitor and track staff usage and progress.

New content and features planned for 2009

Several FSI Connect *Insights* tutorials, a series of shorter tutorials in a new format covering a range of 'hot topics', including:

- Subprime mortgage lending
- Monolines and banking
- Covered bonds

A number of full tutorials on a range of insurance supervisory topics, including:

- Solvency II
- Types of insurance
- Insurance accounting

Certificates that can be printed on the successful completion of individual tutorials.

■ FSI Connect subscription

FSI Connect is available by subscription to all central banks and supervisory authorities. Discounted prices are available depending on the number of licenses an organisation purchases and whether it subscribes for a one- or two-year term.

For further information, please contact us at the following e-mail address:
fsiconnect@bis.org.

Please visit our website: www.fsiconnect.org.

Overview of FSI Connect Tutorials

For more information, visit our website (www.fsiconnect.org).

Capital and Basel II*		Credit Risk	
Fundamental	<ul style="list-style-type: none"> Bank Capital ■ ▲ Basel I ■ ▲ Basel I – A Case Study ■ Basel II – An Overview ■ ▲ Basel II – Pillar 3 – Market Discipline – Part 1 ■ Basel II – Pillar 3 – Market Discipline – Part 2 ■ Basel II – Operational Risk – BIA & SA ■ ● Regulation of Market Risk – An Introduction ■ ● External Credit Risk Assessments ■ ● Basel II – SA – External Credit Risk Assessments ■ ● 	Fundamental	<ul style="list-style-type: none"> Credit Risk in the Loan Portfolio – An Introduction The Credit Risk Environment Credit Granting & Administration Credit Analysis – An Introduction Accounts Receivable & Inventory Financing ▲ Country Risk Claims on Sovereigns & Government Entities Claims on Banks & Securities Firms Commercial Loans Agricultural Loans Retail Credit Real Estate Loans Trade Finance Loan Grading Supervisory Credit Classification ▲ Loan Loss Provisioning – An Introduction ▲ Managing Problem Loans ▲ External Credit Risk Assessments Basel II – SA – External Credit Risk Assessments Subprime Mortgages x ⊖ Syndicated/Leveraged Lending x ⊖
	<ul style="list-style-type: none"> Basel II – Scope of Application ■ Basel II – Pillar 2 – Supervisory Review Process ■ Basel II – An Introduction to Cross-border Implementation ■ Basel II – Practical Considerations for Implementation ■ Credit Risk Components ■ ● Banks’ Internal Rating Systems ■ Basel II – SA – Risk Weight Framework ■ Basel II – Simplified Standardized Approach ■ Basel II – Overview of Credit Risk Mitigation ■ ● Basel II – IRB – An Introduction ■ Basel II – Interest Rate Risk in the Banking Book ■ Basel II – CRM – Guarantees & Credit Derivatives ■ Basel II – CRM – Collateral & Netting ■ Regulation of Market Risk – Standardized Approach ■ ● Management of Regulatory Capital 		<ul style="list-style-type: none"> Credit Risk Components Basel II – Overview of Credit Risk Mitigation Credit Derivatives – An Introduction Credit Derivatives – Types Credit Derivatives – Uses & Applications Credit Derivatives – Pricing Methods Credit Derivatives – Credit Default Swaps Credit Derivatives – Basket Default Swaps Credit Derivatives – Total Rate of Return Swaps Securitization – An Introduction Securitization – Asset-Backed Securities Securitization – Credit Card ABS Securitization – Mortgage-Backed Securities (MBS) Securitization – European Mortgage-Backed Securities Securitization – Commercial Mortgage-Backed Securities Securitization – CDOs – An Introduction Securitization – CDOs – Structures & Ratings Credit Risk Transfer Loan Loss Provisions – Types ▲ Loan Loss Provisioning – Methodology ▲ Stress Testing – Credit Risk Credit Rating Agencies – Structured Product Methodology x ⊖
	<ul style="list-style-type: none"> Basel II – Stress Testing ■ Basel II – IRB – Overview of Minimum Requirements ■ Basel II – IRB for Corporates, Banks & Sovereigns ■ Basel II – IRB for Retail ■ Basel II – IRB for Specialized Lending ■ Basel II – IRB for Equity Exposures ■ Basel II – IRB for Purchased Receivables ■ Basel II – IRB – Underlying Math and Theory ■ Basel II – IRB – Supervisory Validation ■ Basel II – Securitization – Operational Requirements ■ Basel II – Securitization Framework ■ Basel II – Securitization – Special Features ■ Basel II – IRB – Securitization – A Case Study Economic Capital & RAROC – An Introduction ■ Economic Capital & RAROC – Approaches & Allocation ■ Basel II – Operational Risk – AMA ■ ● Regulation of Market Risk – Internal Models Approach ■ ● 		<ul style="list-style-type: none"> Credit Risk Modeling – An Introduction Credit Risk Modeling – CreditMetrics Credit Risk Modeling – CreditRisk+ Credit Risk Modeling – KMV & Comparison of Models Credit Derivatives – CDS Indexes Credit Derivatives – Synthetic CDOs Statistics for Credit Risk Modeling x
Intermediate	Advanced		

Market Risk	
Fundamental	Financial Markets – An Introduction Bonds – An Introduction Equities – An Introduction Commodities – An Introduction Interest Calculations Time Value of Money Calculus NPV & IRR Bond Price & Yields Duration & Convexity Forwards & Futures – An Introduction Options – An Introduction Swaps – An Introduction VAR – An Introduction Regulation of Market Risk – An Introduction
Intermediate	Probability Distributions & Hypothesis Testing Bond Strategies – Fundamentals Forwards & Futures – Pricing Futures Markets Forwards & Futures – Hedging (Part I) Forwards & Futures – Hedging (Part II) Forwards & Futures – Trading Options – Introduction to Option Valuation Options – Future Asset Prices & Volatility Swaps – Applications Swaps – Pricing & Valuation (Part I) Swaps – Pricing & Valuation (Part II) Swaps – Currency Swaps Regulation of Market Risk – Standardized Approach
Advanced	Options – Replication, Risk-Neutrality, & Black-Scholes Options - Beyond Black-Scholes Options – Trading Strategies Options – Exotic Options VAR – Variance-Covariance Approach VAR – Historical Simulation & Other Issues VAR – Monte Carlo Simulation Regulation of Market Risk – Internal Models Approach

Operational Risk	
Fund	Operational Risk – An Introduction Δ Operational Risk Management – Sound Practices Δ Operational Risk – Case Study Basel II – Operational Risk – BIA & SA Δ
Adv	Basel II – Operational Risk – AMA

Accounting	
Fund	Bank Accounting – An Introduction Accounting – Business Combinations Accounting – Consolidation Issues IAS 32 – Financial Instruments: Presentation IFRS 7 – Financial Instruments: Disclosures
Intermediate	Accounting – Share-Based Payments Accounting – Securitization \times IAS 39 – Fair Value and the Fair Value Option IAS 39 – Financial Instruments: Recognition & Measurement IAS 39 – Impairment of Financial Assets
Adv	IAS 39 – Derivatives and Hedge Accounting

Other Topics	
Fund	Anti-Money Laundering Banks & Bank Risks Δ Bank Licensing Business Continuity Management \times Concentration Risk \times Core Principles for Effective Banking Supervision Corporate Governance Covered Bonds $\times \ominus$ Deposit Insurance – An Introduction \times Enterprise Risk Management – An Introduction $\times \ominus$ Financial Conglomerates – Capital Adequacy Financial Conglomerates – Capital Adequacy – A Case Study \times Financial Conglomerates – Supervisory Cooperation and Information Sharing Information Technology Supervision Internal Audit – An Introduction Islamic Banking & Finance – Deposit & Financing Instruments \times Islamic Banking & Finance – Key Principles \times Liquidity Risk – An Introduction Monolines and Banking $\times \ominus$ Off-Site Supervision Outsourcing \times Principles-Based Supervision $\times \ominus$ Problem Banks – An Introduction Problem Banks – A Case Study Problem Banks – Resolution \times Risk-Based Supervision Stress Testing – An Introduction Stress Testing – Liquidity \times Supervision of Financial Groups

- also available in French and Spanish
- Δ also available in Chinese
- \times planned for development
- also included in the Credit Risk, Market Risk or Operational Risk modules
- \ominus FSI Connect Insights - focused information on topical issues

Overview of FSI Connect Tutorials

For more information, visit our website (www.fsiconnect.org).

Payment and Settlement Systems	Español: Capital y Basilea II						
<ul style="list-style-type: none"> Payment Systems – An Introduction Large-value Payment Systems Payment Systems – Liquidity Payment Systems – Risks Payment Systems – Oversight Settlement of FX Transactions Securities Settlement Systems – An Introduction Securities Settlement Systems – Recommendations 	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="background-color: #e6f2ff; text-align: center; vertical-align: middle;">Fundamental</td> <td> <ul style="list-style-type: none"> Capital bancario Basilea I Basilea I. Estudio de un caso Basilea II. Visión general Basilea II. Pilar 3. Disciplina de mercado. Parte 1 Basilea II. Pilar 3. Disciplina de mercado. Parte 2 Basilea II. Riesgo operativo. BIA y SA Regulación del riesgo de mercado. Introducción Evaluaciones externas de riesgo de crédito Basilea II. SA. Evaluaciones externas de crédito </td> </tr> <tr> <td style="background-color: #e6e6ff; text-align: center; vertical-align: middle;">Intermedio</td> <td> <ul style="list-style-type: none"> Basilea II. Ámbito de aplicación Basilea II. Pilar 2. Proceso de revisión supervisora Basilea II. Introducción a la implantación transfronteriza Basilea II. Aspectos prácticos para su implementación Componentes del riesgo de crédito Sistemas de calificaciones internas Basilea II. SA. Esquema de ponderaciones de riesgo Basilea II. Método estándar simplificado Basilea II. Visión general de la mitigación del riesgo de crédito Basilea II. IRB. Introducción Basilea II. Riesgo de tipo de interés en la cartera de inversión Basilea II. CRM. Garantías y derivados de crédito Basilea II. Mitigación del riesgo de crédito. Colateral y compensación Regulación del riesgo de mercado. Método estándar </td> </tr> <tr> <td style="background-color: #e6e6ff; text-align: center; vertical-align: middle;">Avanzado</td> <td> <ul style="list-style-type: none"> Basilea II. Pruebas de estrés Basilea II. IRB. Visión general de los requerimientos mínimos Basilea II. IRB para empresas, bancos y soberanos Basilea II. IRB para exposiciones minoristas Basilea II. IRB para financiación especializada Basilea II. IRB para exposiciones accionariales Basilea II. IRB para derechos de cobro adquiridos Basilea II. IRB. Aspectos matemáticos y teóricos subyacentes Basilea II. IRB. Validación supervisora Basilea II. Titulización. Requerimientos operativos Basilea II. Marco de titulización Basilea II. Titulización. Aspectos especiales Capital económico y RAROC. Introducción Capital económico y RAROC. Métodos y asignación Basilea II. Riesgo operativo. AMA Regulación del riesgo de Mercado. Método de modelos internos </td> </tr> </table>	Fundamental	<ul style="list-style-type: none"> Capital bancario Basilea I Basilea I. Estudio de un caso Basilea II. Visión general Basilea II. Pilar 3. Disciplina de mercado. Parte 1 Basilea II. Pilar 3. Disciplina de mercado. Parte 2 Basilea II. Riesgo operativo. BIA y SA Regulación del riesgo de mercado. Introducción Evaluaciones externas de riesgo de crédito Basilea II. SA. Evaluaciones externas de crédito 	Intermedio	<ul style="list-style-type: none"> Basilea II. Ámbito de aplicación Basilea II. Pilar 2. Proceso de revisión supervisora Basilea II. Introducción a la implantación transfronteriza Basilea II. Aspectos prácticos para su implementación Componentes del riesgo de crédito Sistemas de calificaciones internas Basilea II. SA. Esquema de ponderaciones de riesgo Basilea II. Método estándar simplificado Basilea II. Visión general de la mitigación del riesgo de crédito Basilea II. IRB. Introducción Basilea II. Riesgo de tipo de interés en la cartera de inversión Basilea II. CRM. Garantías y derivados de crédito Basilea II. Mitigación del riesgo de crédito. Colateral y compensación Regulación del riesgo de mercado. Método estándar 	Avanzado	<ul style="list-style-type: none"> Basilea II. Pruebas de estrés Basilea II. IRB. Visión general de los requerimientos mínimos Basilea II. IRB para empresas, bancos y soberanos Basilea II. IRB para exposiciones minoristas Basilea II. IRB para financiación especializada Basilea II. IRB para exposiciones accionariales Basilea II. IRB para derechos de cobro adquiridos Basilea II. IRB. Aspectos matemáticos y teóricos subyacentes Basilea II. IRB. Validación supervisora Basilea II. Titulización. Requerimientos operativos Basilea II. Marco de titulización Basilea II. Titulización. Aspectos especiales Capital económico y RAROC. Introducción Capital económico y RAROC. Métodos y asignación Basilea II. Riesgo operativo. AMA Regulación del riesgo de Mercado. Método de modelos internos
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Français: Fonds propres et Bâle II		银行业和银行监管
Fondamental	<p>Fonds propres des banques</p> <p>Bâle I</p> <p>Bâle I – Étude de cas</p> <p>Bâle II – Présentation</p> <p>Bâle II – Troisième pilier – Discipline de marché - Partie 1</p> <p>Bâle II – Troisième pilier – Discipline de marché - Partie 2</p> <p>Bâle II – Risque opérationnel – Approche indicateur de base et approche standard</p> <p>Réglementation du risque de marché – Introduction</p> <p>Évaluations externes du risqué de credit</p> <p>Bâle II – AS – Évaluations externes du credit</p>	<p>银行与银行风险</p> <p>银行资本</p> <p>巴塞尔资本协议</p> <p>应收账款和存货抵押贷款</p> <p>监管当局的贷款分类</p> <p>贷款损失准备金—基础知识</p> <p>贷款损失准备金—类型</p> <p>贷款损失准备金的提取—方法</p> <p>管理不良贷款</p> <p>操作风险—基本知识</p> <p>操作风险管理—稳健做法</p> <p>巴塞尔新资本协议—概览</p> <p>巴塞尔新资本协议—操作风险—基本指标法 (BIA) 与标准法 (SA)</p>
Intermédiaire	<p>Bâle II – Champ d’application</p> <p>Bâle II – Pilier 2 – Processus de surveillance prudentielle</p> <p>Bâle II – Introduction à la mise en œuvre transfrontière</p> <p>Bâle II – Éléments pratiques pour la mise en œuvre</p> <p>Composantes du risque de crédit</p> <p>Systèmes de notations internes des banques</p> <p>Bâle II – AS – Les pondérations de l’approche standard</p> <p>Bâle II – Approche standard simplifiée</p> <p>Bâle II – Présentation des techniques de réduction du risqué de credit</p> <p>Bâle II – Approche NI – Introduction</p> <p>Bâle II – Risque de taux d’intérêt du portefeuille bancaire</p> <p>Bâle II – Techniques de réduction du risque de crédit – Garanties et dérivés de credit</p> <p>Bâle II – Techniques de réduction du risque de crédit – Sûretés et compensation</p> <p>Réglementation du risque de marché – Approche standard</p>	
Avancé	<p>Bâle II – Simulation de crise</p> <p>Bâle II – Approche NI – Présentation des exigences minimales</p> <p>Bâle II – Approche NI applicable aux expositions sur les entreprises, les banques et les emprunteurs souverains</p> <p>Bâle II – Approche NI applicable aux expositions sur la clientèle de détail</p> <p>Bâle II – Approche NI appliquée au financement spécialisé</p> <p>Bâle II – Approche NI applicable aux expositions sur les actions</p> <p>Bâle II – Approche NI – Créances achetées</p> <p>Bâle II – Approche NI – Principes mathématiques et théoriques</p> <p>Bâle II – NI – Validation prudentielle</p> <p>Bâle II – Titrisation – Exigences opérationnelles</p> <p>Bâle II – Cadre de titrisation</p> <p>Bâle II – Titrisation – Mécanismes spéciaux</p> <p>Fonds propres économiques et RAROC – Introduction</p> <p>Fonds propres économiques et RAROC – Approches et allocation</p> <p>Bâle II – Risque opérationnel – Approche de mesures avancées</p> <p>Réglementation du risque de marché – Approche modèles internes</p>	

Meet the People at the FSI



Josef Tošovský, Chairman

Former positions include: Governor of the Czech National Bank; Prime Minister of the Czech Republic. He represents the FSI in the Basel Committee on Banking Supervision. He is a member of the board of the Centre for European Policy Studies, Brussels; a member of the board of the Financial Services Volunteer Corps, New York; and a member of the International Council of the Bretton Woods Committee, Washington. He is Associate Professor, University of Economics, Prague, holds an honorary doctorate from Mendelova Universita Brno and several awards.



Elizabeth Roberts, Director

Former positions include: Manager, Examination Policy and Procedures Section in the Division of Banking Supervision and Regulation at the Federal Reserve Board; Member of the Basel Committee Secretariat, in which capacity she was a primary author of the “Core Principles for Effective Banking Supervision” and the “Core Principles Methodology”; Manager, International Policy Section in the Federal Reserve’s Division of Banking Supervision and Regulation, in which capacity she participated in the development of the Federal Reserve’s programme for supervising the US operations of foreign banks. Represents the FSI in the Basel Committee’s International Liaison Group.



Gunilla Borer, Senior Financial Sector Specialist

Former positions include: Legal counsel responsible for international relations at the Swedish Financial Supervisory Authority; delegate at various international organisations and active in the development of insurance standards within the EU and the IAIS; provider of technical assistance and lecturer in emerging markets and transition economies; expert to the Swedish Ministry of Finance in matters of legislative preparations; Director and legal consultant in financial services matters at Ernst & Young. Represents the FSI in the IAIS Implementation Committee and Solvency and Actuarial Issues Subcommittee.



Juan Carlos Crisanto, Senior Financial Sector Specialist

Former positions include: Head of the Regulation Department at the Peruvian Financial Authority, where he headed a multidisciplinary team of professionals designing and implementing norms for the banking, insurance and pension fund industries. Member of the Board, Peruvian Investment Commission. Lecturer on banking-related topics at Católica and Pacifico Universities. Researcher on banking regulation and central banking with the Centre of European Law, UK. Represents the FSI in the Basel Committee’s AIG Operational Risk Subgroup and the Risk Management and Modelling Group.



Jason George, Senior Financial Sector Specialist (Asian Office)

Former positions include: IMF Advisor to the Bank of Thailand, during which time he assisted in the strengthening of its bank supervision function; USAID Advisor to the Croatian National Bank, focusing on strengthening supervision in general with an emphasis on the development of an off-site function; Review Examiner and Capital Markets Specialist, Federal Deposit Insurance Corporation, overseeing all supervisory activities for a portfolio of financial institutions in the western United States. In addition, participated in the resolution of several of the largest bank failures in US history. Represents the FSI in the Basel Committee’s Accounting Task Force.

Stefan Hohl, Senior Financial Sector Specialist

Former positions include: Senior Economist (Supervision) in the BIS Asian Office; Head of Market Risk Models Examination and Validation, Head of Risk Research, and Senior Field Examiner in the Banking Supervision Department at Deutsche Bundesbank; portfolio manager for an investment firm; founding member of start-up company. Represents the FSI in the Basel Committee subgroups on Trading Book and Definition of Capital.



Lonny McPherson, Senior Financial Sector Specialist

Former positions include: Senior Advisor, Accounting Policy Division, Office of the Superintendent of Financial Institutions (Canada); Member of the Secretariat, International Association of Insurance Supervisors where he supported several subcommittees. He has been the OSFI representative on several IAIS Subcommittees including: Solvency and Actuarial Issues, Insurance Contracts and Accounting. His experience includes direct supervision of financial institutions (primarily insurers), development of supervisory policies (including the OSFI Supervisory Framework) as well as development and delivery of training programmes and international technical assistance.



Jeff Miller, FSI Connect Relationship Manager

Former positions include: Director, Capital Division, Office of the Superintendent of Financial Institutions (Canada); Member of the Basel Committee Secretariat, in which capacity he supported the AIG Operational Risk Subgroup and the Joint Forum; corporate lender with one of Canada's largest banks. With OSFI his responsibilities ranged from on-site supervision to developing and implementing domestic capital guidance, assessing the quality of complex capital instruments and representing OSFI on the former Risk Management Group of the Basel Committee. Represents the FSI in the Basel Committee's Working Group on Liquidity.



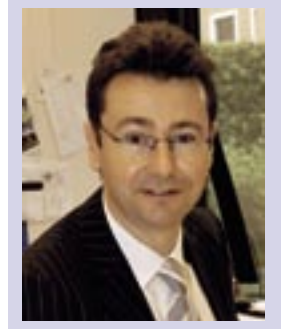
Amarendra Mohan, Senior Financial Sector Specialist

Former positions include: Chief General Manager, Reserve Bank of India (RBI), where he was the Head of Basel II implementation in India and was responsible for various other areas of banking regulation; General Manager, Department of Banking Supervision, RBI, where he worked on issues relating to off-site monitoring and on-site examination of banks, risk-based supervision and other policy development areas. Represents the FSI in the Basel Committee's International Liaison Group - Working Group on Capital.



Roland Raskopf, Senior Financial Sector Specialist

Former positions include: Director, Head of Market Risk Models Examination and Validation and Senior Field Examiner in the Banking Supervision Department at Deutsche Bundesbank; Treasury Officer, Risk Management at EBRD, London; Economist, Deutsche Bundesbank (preparation of G10 Governors meetings). Former member of the Basel Committee's Models Task Force (involved in the development of the Market Risk Amendment and in the study on internal credit rating systems). Represents the FSI in the Basel Committee's Accord Implementation Group and its IRB Validation Subgroup.



**Denis Sicotte, Senior Financial Sector Specialist**

Former positions include: Director, Capital Division, Office of the Superintendent of Financial Institutions (Canada); OSFI representative on the Joint Forum and on the Basel Committee Capital Group with responsibility for the scope of application part of the Basel II framework; member of the Basel Committee Secretariat, and expanded secretariat drafting the Basel II framework. During a long career in OSFI, he participated in the many and various areas of banking and insurance company supervision.

**Gregory Sutton, Senior Economist**

Former positions include: Economist in the BIS Monetary and Economic Department, in which capacity he focused on financial market issues; Instructor at Yale University. Mr Sutton earned a PhD in economics from Yale where he specialised in the areas of finance, macroeconomics and econometrics. He also holds an MA in economics from the University of California, Los Angeles and a BA in economics from the University of California, Berkeley. His research interests include, among others, the determinants of credit ratings, housing prices and interest rates, financial stability analysis and stress testing.

**Jean-Philippe Svoronos, Senior Financial Sector Specialist**

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