

# CAFRAL Program on Basel III, IFRS 9 and NPAs

## August 27-28, 2018



### Program Description

The Basel III reforms, developed in response to the financial crisis of 2007-09, were finalised in December 2017 by the Basel Committee on Banking Supervision. Basel III aims to strengthen the regulation, supervision and risk management of banks. Basel III framework includes the micro prudential (relating to the safety and soundness of individual banks) and the macro prudential approaches (for identifying vulnerabilities in the financial system and taking appropriate policy measures to strengthening financial stability). The accounting standards (e.g., IFRS 9), by mandating appropriate provisioning requirements strengthen the capital regulation regime and can also have macro prudential implications by mitigating procyclicality. The accounting standards provide the basis on which NPA identification and measurement is carried out. The NPA identification and measurement has significant prudential implications as it can directly affect the regulatory capital.

### Program Highlights

Experts from India & abroad will cover the following topics from a practical implementation perspective:

- Basel III reforms (as finalized in December 2017) with a focus on micro prudential aspects for banks:
  - ✓ Basel III definition of capital;
  - ✓ Leverage Ratio and Leverage Ratio Buffers;
  - ✓ Standardised Approach for Credit Risk,
  - ✓ Standardised Approach for Operational risk;
  - ✓ Rules relating to constraining the use of internal models such as the IRB Approach for Credit Risk;
  - ✓ The output floor based on the Revised Standardised Approaches.
- IFRS 9 Framework, its Prudential implications and its linkages with the IRB Approach
- Global best practices in NPA identification and measurement

### Participant Profile

Mid-to senior level officials from the Indian commercial banks and financial institutions, and Central Bank/Supervisory Agencies from India and a few other countries

### About the Venue

The Gateway Room, Taj Mahal Palace Hotel, Colaba, Mumbai.

**Date:** August 27-28, 2018 (2 days)  
**Time:** 9:30 AM to 5:30 PM  
**Venue :** Gateway Room, Taj Mahal Palace Hotel, Colaba, Mumbai  
**Type:** Non- Residential program  
**Fee:** Rs. 40,000/- + @18% GST

### Nominations now open

For Nomination Form please visit our site [www.cafral.org.in](http://www.cafral.org.in) Or click on the link below:

[http://cafral.org.in/Basel III-IFRS9-NPAs](http://cafral.org.in/Basel-III-IFRS9-NPAs)

**For more details, contact:**

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#### **PROGRAM OFFICER**

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#### **Program Conditions**

- Program fee is payable before the program.
- Nomination may be cancelled up to seven working days before the program.
- Organisation may depute another officer for the program, if the nominated person cannot attend the program.
- Program fees will not be refunded, if the nomination is cancelled within seven days of the program.

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