

ADVANCED CAPITAL PLANNING AND IFRS 9 MODELLING FOR SENIOR CENTRAL AND COMMERCIAL BANKERS

Duration	5 days
Dates	4 - 8 August 2025
Venue	Port Louis, Mauritius
Language	English
Fee	USD1,300 per participant
Early bird	USD1,200 per participant
Registration deadline	25 July 2025

EARLY
BIRD FEE

USD1200
PER Participant

Register & pay
by 4 July 2025
to qualify for
the discount

Please note that the course fees will cover tuition, training materials, lunch and refreshments.

Discounted rates for group
registration (5 persons and above)

Please note that the course fees **EXCLUDE** accommodation, flights, airport transfers and ground transport to and from the venue.

BACKGROUND

Mastering the nexus between IFRS 9 Modelling, Credit Risk Stress Testing, and Capital Optimisation is key to uncovering the "Minimum" capital injections that a commercial bank would require to achieve a 5-year Expansion Plan duly approved by the Board, whilst meeting a "Target Return".

The Revised 2024 Basel Core Principles require Banking Supervisors as well as the Board and Senior Management of Commercial Banks to be held responsible, from their respective perspectives, for risk management processes, procedures, models, documentation and outcomes. This workshop proposes to equip Senior Central and Commercial Bankers from the continent with a deep understanding of advanced issues relating to IFRS 9 Modelling and Capital Planning, with due focus on forward-looking aspects. The recent and ongoing wave of increasing capital requirements across Africa calls for "Optimal" use of scarce and (usually) costly bank capital. This is even more pertinent amid the prevailing stress in the global economy emanating from trade restrictions and amid the serious credit risk challenges facing some Supranational African Banks right now.

COURSE OBJECTIVES

- To equip Experienced Central Bankers and Banking Supervisors to better Regulate and Supervise Commercial Banks in the critical areas of IFRS9 Modelling and Capital Planning.
- To equip Experienced Commercial Bankers to better Evaluate Credit Risk and to Optimise Capital Planning, thus enabling more productive discussions with Auditors, more comprehensive reporting to the Board, and better Regulatory Reporting.
- To ensure prevalence of sound practices and methodologies regarding IFRS 9 Modelling and Capital Planning within African Central Banks and Commercial Banks.

COURSE CONTENT

- Strategic and Financial Stability Implications of IFRS 9
- Advanced IFRS 9 Accounting Concepts
- IFRS 9 Advanced Modelling Techniques
- SPPI Test for Financial Instruments
- Strategic and Financial Stability Implications of Bank Capital Planning
- Capital Optimisation under Baseline and Stress Scenarios
- Implications of Principle 16 (Capital Adequacy) of the Revised 2024 Basel Core Principles
- Demo of Capital Optimisation
- Capital Decision-Making under High-Risk Environment

TARGET GROUP

Senior Central Bankers – Directors and Heads of Supervision or Regulation.

Senior Commercial Bankers – Chief Risk Officers and Heads of Risk, Chief Finance Officers and Heads of Finance, Chief Strategy Officers and Heads of Strategy, Chief Credit Officers and Heads of Credit, and Chief Data Officers.

FOR FURTHER DETAILS AND REGISTRATION CONTACT

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