

## PROGRAMME

### IFSB- FIS Workshop Series (Tajikistan)

28 March 2017 - 31 March 2017

Dushanbe, Tajikistan

Organised By:



# IFSB- FIS Workshop Series (Tajikistan)

28 - 31 March 2017

Dushanbe, Tajikistan

Organised By: Islamic Financial Services Board

Day	Date / Time	Topics
<b>Day 1</b>	<b>28 March 2017</b>	
<b>Tuesday</b>	08:30 - 09:00	<b>Registration</b>
	09:00 - 09:30	<b>Opening Remarks by the NBT and IFSB Representatives Group Photo</b>
		<b>Session 1 - Introduction to Islamic Finance</b>
	09:30 - 11:00	<ul style="list-style-type: none"> <li>• Concept of Islamic Finance</li> <li>• Contracts in Islamic Finance</li> <li>• Structures of Islamic Banking Products</li> <li>• Prudential Issues in IIFS</li> </ul>
	11:00 - 11:30	<b>Coffee Break</b>
	11:30 - 13:00	<b>Session 2 - IFSB-2: Capital Adequacy Standard for IIFS</b> <ul style="list-style-type: none"> <li>• Need for Capital Regulation</li> <li>• Pillar 1: Capital Adequacy Ratio (CAR): Understanding the Components of CAR</li> <li>• CAR Formulas - Standard and Supervisory Discretion</li> <li>• Treatment of PSIA - Supervisory Discretion Formula</li> </ul>
13:00 - 14:00	<b>Lunch and Prayer</b>	
14:00 - 16:00	<b>Session 3 - IFSB-2: Capital Adequacy Standard for IIFS (Contâ□□d)</b> <ul style="list-style-type: none"> <li>• Credit Risk Weights for Various Counterparties</li> <li>• Off- balance Sheet Exposures</li> <li>• Exposures in Investments Made under Profit- Sharing Modes</li> <li>• Credit Risk Mitigation</li> </ul>	
<b>Day 2</b>	<b>29 March 2017</b>	
<b>Wednesday</b>		<b>Session 4 - IFSB-2: Capital Adequacy Standard for IIFS (Contâ□□d)</b> <ul style="list-style-type: none"> <li>• Measurement of Capital Adequacy Requirements for Market Risk</li> <li>• Measurement of Market Risk</li> <li>• Market Risk Weight Conversion Factor</li> <li>• Case Study</li> </ul>
	09:30 - 11:00	
	11:00 - 11:30	<b>Coffee Break</b>
	11:30 - 12:00	<b>Session 5 - IFSB-2: Capital Adequacy Standard for IIFS (Contâ□□d)</b> <ul style="list-style-type: none"> <li>• Overview of Operational Risk</li> <li>• Understanding Operational Risk in Islamic Finance</li> <li>• Measuring Operational Risks</li> <li>• Group Exercise</li> </ul>
	13:00 - 14:00	<b>Lunch and Prayer</b>
14:00 - 16:00	<b>Session 6 - GN-4: Guidance Note in Connection with the IFSB Capital Adequacy Standard: The Determination of Alpha in the Capital Adequacy Ratio for IIFS</b> <ul style="list-style-type: none"> <li>• Background of the Guidance Note</li> <li>• Understanding Management of Profit- Sharing Investment Account (PSIA)</li> <li>• Understanding the Concept of Alpha and Displaced Commercial Risk (DCR)</li> <li>• Measurement of Risk Sharing in PSIA</li> </ul>	
<b>Day 3</b>	<b>30 March 2017</b>	
<b>Thursday</b>		<b>Session 7 - GN-4: Guidance Note in Connection with the IFSB Capital Adequacy Standard: The Determination of Alpha in the Capital Adequacy Ratio for IIFS (Contâ□□d)</b> <ul style="list-style-type: none"> <li>• The Determination of Alpha and DCR</li> <li>• Issues on Prudential Regulations and Requirements</li> <li>• Role of Supervisory Authority in Determination of Alpha and DCR</li> <li>• Case Study</li> </ul>
	09:30 - 11:00	
	11:00 - 11:30	<b>Coffee Break</b>
	11:30 - 13:00	<b>Session 8 - IFSB-16: Revised Guidance on Key Elements In The Supervisory Review Process</b> <ul style="list-style-type: none"> <li>• Necessary Preconditions for Effective Supervision</li> <li>• Supervisory Approaches in the Supervision of IIFS</li> <li>• Regulatory Capital Requirements</li> <li>• Advanced Approaches and Supervisory Discretion</li> </ul>
	13:00 - 14:00	<b>Lunch and Prayer</b>
14:00 - 16:00	<b>Session 9 - IFSB-16: Revised Guidance on Key Elements In The Supervisory Review Process (Contâ□□d)</b> <ul style="list-style-type: none"> <li>• Internal Capital Adequacy Assessment Process (ICAAP)</li> <li>• Corporate and Sharf'ah Governance</li> <li>• Related Party Transactions</li> <li>• Case Study</li> </ul>	
<b>Day 4</b>	<b>31 March 2017</b>	
<b>Friday</b>		<b>Session 10 - IFSB-16: Revised Guidance on Key Elements In The Supervisory Review Process (Contâ□□d)</b> <ul style="list-style-type: none"> <li>• Transparency and Market Discipline</li> <li>• Consolidated and Cross- sector Supervision</li> <li>• Risk Concentrations in IIFS</li> <li>• Case Study</li> </ul>
	08:30 - 10:00	
	10:00 - 10:15	<b>Coffee Break</b>
	10:15 - 11:45	<b>Session 11 - IFSB-16: Revised Guidance on Key Elements In The Supervisory Review Process (Contâ□□d)</b> <ul style="list-style-type: none"> <li>• Islamic â□□Windowsâ□□ Operations</li> <li>• Liquidity Risk Management and Supervision</li> <li>• Sound Stress Testing Practices</li> <li>• Supervisory Transparency and Accountability</li> </ul>
11:45 - 12:15	<b>Closing &amp; Certificate Giving Ceremony</b>	

End of Event

Disclaimer: Please be advised that the above mentioned agenda points are tentative and that the IFSB reserves the right to make any necessary amendments/ changes to the programme without prior notification.