



**AFS Regional Forum on Key and Emerging Risks,
Governance and Business Model Analysis
Agenda
Mauritius, May 6-10, 2024**

Monday, May 06, 2024		
<i>Key Risks and Supervision Reform</i>		
Time (Mauritius)	Topic	
9.00 – 9.20	Welcome Remarks	Sukhwinder Singh Director – AFRITAC South
9.20 – 9.40	Photo Session	
9.40 – 10.00	Introductions and overview <ul style="list-style-type: none">– Introductions by the AFS Team, IMF Experts and Participants– Forum goals– Overview of agenda	Benjamin Stefanou Financial Sector Supervision Advisor - AFRITAC South
Morning Tea		
10.30 – 11.30	Member country presentations on heightened and emerging risks, regulatory and supervisory reform priorities (10 minutes each) <ul style="list-style-type: none">– Angola– Botswana– Comoros	Member countries Benjamin Stefanou
11.30 – 12.30	Member country presentations on heightened and emerging risks, regulatory and supervisory reform priorities (10 minutes each) <ul style="list-style-type: none">– Eswatini– Lesotho– Madagascar	Member countries Benjamin Stefanou
Lunch		
1.30 – 3.00	Member country presentations on heightened and emerging risks, regulatory and supervisory reform priorities (10 minutes each) <ul style="list-style-type: none">– Mauritius	Member countries Benjamin Stefanou

	<ul style="list-style-type: none"> – Mozambique – Namibia – South Africa 	
Afternoon Tea		
3.30 – 4.30	Member country presentations on heightened and emerging risks, regulatory and supervisory reform priorities (10 minutes each) <ul style="list-style-type: none"> – Seychelles – Zambia – Zimbabwe 	Member countries Benjamin Stefanou
4.30 – 5.00	MCM CD Overview <ul style="list-style-type: none"> – Outline of MCM CD on Governance, Climate Risk, BMA, Liquidity and IRRBB 	Sipho Makamba Deputy Division Chief – MCMTA (virtually)
5.00 – 5.10	Wrap up Day 1 and preview of Day 2	Benjamin Stefanou
6.00-7.00	Welcome Cocktail at Backstage Lounge, Hennessy Park Hotel	

Tuesday, May 07, 2024 Corporate Governance (focus on developing a supervisory framework for comprehensive assessments of corporate governance)		
Time	Topic	Description
9.00 – 10.15	Update on Regulation and Supervision of Corporate Governance	Aldona Jociene – Senior Financial Sector Expert - MCMFR
Morning Tea		
10.45 – 11.00	AFS TA Project for Strengthening Banks' Corporate Governance	Benjamin Stefanou
11.00 – 12.00	Current practice / reform <ul style="list-style-type: none"> – South Africa Reserve Bank (TBC) – Central Bank of Seychelles – Central Bank of Eswatini (TBC) – Bank of Zambia (TBC) Presentations followed by Q&A Session Led by Aldona Jociene, IMF	Member countries Aldona Jociene
Lunch		

1.00 – 2:15	Building a supervisory framework for off-site and on-site examinations of corporate governance	Aldona Jociene
Afternoon Tea		
2.45 – 4.00	Building a supervisory framework for off-site and on-site examinations of corporate governance	Aldona Jociene
4.00 – 4:15	Wrap up Day 2 and preview of Day 3	Benjamin Stefanou

Wednesday, May 08, 2024 <i>Interest Rate Risk in the Banking Book (IRRBB)</i>		
Time	Topic	
9:00 – 10.15	Introduction to IRRBB – Regulation and supervision	Magda Pecena
Morning Tea		
10.45 – 12.00	Introduction to IRRBB - Regulation and supervision	Magda Pecena
Lunch		
1.00 – 2:15	Introduction to IRRBB - Regulation and supervision	Magda Pecena
2.15 – 2:30	Wrap up Day 2 and preview of Day 3	Benjamin Stefanou
Working Dinner at Maritim Resort & Spa		

Thursday, May 09, 2024 <i>Business Model Analysis (BMA) and Regulation and Supervision of Climate Related Financial Risk</i>		
Time	Topic	Description
9.00 – 10.15	Business Model Analysis from a Supervisory Perspective	Marco Barzanti, IMF (virtually)
Morning Tea		
10.45 – 12.00	Current practice <ul style="list-style-type: none"> – Bank of Ghana (TBC) - virtual – ECB SSM – how BMA fits into SREP – Open session (AFS TA on BMA) 	Jospeh Awayiga (IMF Expert)

		Ilan Lulu (IMF Expert) Member countries Benjamin Stefanou
Lunch		
1.00 – 1.45	Regulation and Supervision of Climate Related Financial Risks: MCM	David Rozumek, IMF (virtually)
1.45 – 2.30	Current practice / reform – Bank of Mauritius – ECCB – virtual – Australian Prudential Regulation Authority (TBC) – virtual Presentations followed by Q&A Session Led by Ilan Lulu, IMF	Member countries
Afternoon Tea		
3.00 – 4.30	Regulation and Supervision of Climate Related Financial Risks: ECB SSM	Ilan Lulu (IMF Expert)
4.30 – 4:45	Wrap up Day 4 and preview of Day 5	Benjamin Stefanou

Friday, May 10, 2024		
<i>Basel III Liquidity Framework and Regulatory Reform Mapping</i>		
Time	Topic	Description
9.00 – 10.15	Overview of Basel III Liquidity Framework	Magda Pecena
Morning Tea		
10.45- 12.00	Overview of Liquidity Risk On-site Examination	Magda Pecena
12.00 – 12.15	Participant evaluation survey	
Lunch		
1.15 – 2:15	Current practice / reform – Basel III Liquidity Framework – Bank of Zambia – Bank of Namibia (TBC) – Reserve Bank of Zimbabwe	Member countries

Afternoon Tea		
2:30 – 3:00	Current practice / reform – Basel III Liquidity, Capital; and IRRBB <ul style="list-style-type: none"> - Round table (all countries to provide information on regulation and supervision of liquidity risk, Basel III capital and IRRBB) 	Member countries Benjamin Stefanou
3.00 – 3:30	Wrap up Day 5 and closing	Benjamin Stefanou Sukhwinder Singh