

CEMLA and IMF Statistics Department

COURSE ON FINANCIAL SOUNDNESS INDICATORS

Mexico City, Mexico

January 23 – 27, 2023

PROGRAM

MONDAY

23
JANUARY
2023

(UTC -5)

09:00 – 09:30

Administrative Briefing

09:30 – 10:30

L-1 Introduction to Financial Soundness Indicators (FSIs)

- This lecture provides background of IMF's work on FSIs and discusses the structure and main topics to be covered during the course.

10:30 – 11:00

Coffee break

11:00 – 12:30

L-2 Institutional Sectors and Financial Markets

- This lecture focuses on the concepts of residency, characteristics of institutional units (IUs), and their grouping into institutional sectors (ISs), providing a building block for compiling macroeconomic statistics, including FSIs.
- Participants are expected to learn how to classify IUs into the different ISs based on their functions.
- Participants also learn the specificities of different financial markets and the main players therein.

12:30 – 14:00

Lunch

14:00 – 15:30

L-3 Consolidation Basis

- This lecture focuses on the concepts of control and group consolidation for compiling FSIs.
- Participants are expected to be able to identify reporting populations based on the different consolidation bases for building FSIs.
- Participants are expected to understand the importance of selecting an appropriate consolidation basis for compiling FSIs for their countries and implications for cross-country comparability.

15:30 – 16:00

Coffee break

16:00 – 17:30

W-1 Workshop: Sectorization of Financial Institutional Units and Reporting Population for Different Consolidation Basis

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09:00 – 10:30 **L-4 Regulatory Framework for Deposit Takers**

- This lecture discusses the main regulatory principles for deposit takers under the different Basel Accords.
- The focus will be on capital requirements, leverage and liquidity.
- Participants are expected to understand the core principles of Basel I, II, and III and their implications for FSIs.

10:30 – 11:00 **Coffee break**

11:00 – 12:30 **W-2 Workshop: Basel Regulatory Framework**

12:30 – 14:00 **Lunch**

14:00 – 15:30 **W-2 Workshop: Basel Regulatory Framework**

15:30 – 16:00 **Coffee break**

16:00 – 17:30 **L-5 Accounting Principles for FSIs**

- This lecture discusses the financial instruments, income and expense items presented in the FSI reporting templates and the accounting rules underlying their calculation, which broadly defer to IAS/IFRS.
- Participants are expected to learn how each category of assets, liabilities, and income/expense items is recognized, revalued, and presented.

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09:00 – 10:30 **L-6 Sectoral Financial Statements for FSIs**

- This lecture discusses source data for compiling FSIs with focus on the sectoral balance sheet and income statement from which FSI underlying series are derived.
- Participants will familiarize with the formats of the sectoral balance sheet and income statement for different sectors and definition of each category of assets, liabilities, and income/expense items.
- With this understanding, participants will be able to map their source data to the FSI templates or review and improve their existing FSI compilation framework. Financial statements for nonbank sectors are also introduced.

10:30 – 11:00 **Coffee break**

11:00 – 12:30 **L-7 Core FSIs for Deposit Takers**

- This lecture discusses the 12 core FSIs for deposit takers focusing on their calculation, source data, and analytical value from the financial stability perspective.
- Participants will have better understanding of how each core FSI is constructed and potential data issues associated with its calculation. This will help them identify areas for further improving their current compilation practice.
- In addition, participants are expected to know better how to analyze and interpret FSIs to assess the strength and vulnerability of their financial system.

12:30 – 14:00 **Lunch**

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14:00 – 15:30 **L-8 Additional FSIs for Deposit Takers**

- This lecture discusses the 13 encouraged FSIs for deposit takers focusing on their calculation, source data, and analytical value from the financial stability perspective.
- Participants will have better understanding of how each of these FSIs is constructed and potential data issues associated with its calculation. This will help them identify areas for further improving their current compilation practice.
- In addition, participants are expected to know better how to use the encouraged FSIs to support the interpretation of the core FSIs in assessing the strength and vulnerability of their financial system.

15:30 – 16:00 **Coffee break**

16:00 – 17:30 **L-9 Additional FSIs for Other Financial Corporations**

- This lecture discusses the FSIs for other financial corporations focusing on the existing two FSIs to assess the importance of this sector and new FSIs included in the modified list.
- Participants will be familiarized with the calculation methods and the interpretation of the existing FSIs.
- The significantly revised framework for FSIs covering the nonbank financial sector will be discussed and this will serve as a heads-up for their FSI work program going forward

L-10 Additional FSIs for Nonfinancial Corporations and Households

- This lecture discusses the existing FSIs as well as new FSIs for nonfinancial corporations and households focusing on their calculation, source data, and analytical value from the financial stability perspective.
- Participants will be familiarized with the calculation methods and the interpretation of the FSIs, which serve as leading indicators for deposit takers' health and soundness.
- Participants are expected to understand better how useful these FSIs are in the assessment of the strength and vulnerability of their financial systems and make greater efforts to compile more FSIs for these sectors.

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THURSDAY

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09:00 – 10:30 **W-3 Workshop: Production of Sectoral Financial Statements and Compilation of FSIs for Deposit Takers**

10:30 – 11:00 **Coffee break**

11:00 – 12:30 **W-3 Workshop: Production of Sectoral Financial Statements and Compilation of FSIs for Deposit Takers (cont.)**

12:30 – 14:00 **Lunch**

14:00 – 15:30 **Group Presentations by Participants**

15:30 – 16:00 **Coffee break**

16:00 – 17:30 **Group Presentations by Participants**

FRIDAY

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09:00 – 10:30 **Group Presentations by Participants**

10:30 – 11:00 **Coffee break**

11:00 – 12:00 **L-11 Real Estate Markets and FSIs**

- This lecture discusses the characteristics of the real estate markets and the impacts of their development for the financial sector, and FSIs for real estate markets.
- Participants will be familiarized with the role and structure of real estate markets, key aspects of the FSI calculation methods and the interpretation of the FSIs.ch

12:00 – 13:00 **Closing Session and Presentation of Certificates**