

IMF – Singapore Regional Training Institute (STI)
Seminar on Risk-Based Banking Supervision (ST17.15)

Singapore

July 3 – 7, 2017

Reading List

- Basel III: The Liquidity Coverage Ratio and liquidity risk monitoring tools. BCBS, January 2013. <http://www.bis.org/publ/bcbs238.pdf>
- Basel III: The net stable funding ratio. BCBS, October 2014. <http://www.bis.org/bcbs/publ/d295.pdf>
- Core principles for effective banking supervision, Basel Committee on Banking Supervision (BCBS), September 2012 (particularly core principles 8, 9, 12 to 26). <http://www.bis.org/publ/bcbs230.pdf>
- Corporate governance principles for banks. BCBS, July 2015. <http://www.bis.org/bcbs/publ/d328.pdf>
- Developments in credit risk management across sectors: current practices and recommendations, The Joint Forum, June 2015. <http://www.bis.org/bcbs/publ/joint38.pdf>
- Enhancements to the Basel II framework. BCBS, July 2009. <http://www.bis.org/publ/bcbs157.pdf>
- Guidance on credit risk and accounting for expected credit losses. BCBS, December 2015. <http://www.bis.org/bcbs/publ/d350.pdf>
- Guidelines for identifying and dealing with weak banks". BCBS, July 2015. (<http://www.bis.org/bcbs/publ/d330.pdf>)
- Interest rate risk in the banking book, BCBS, April 2016. <http://www.bis.org/bcbs/publ/d368.pdf>
- Minimum capital requirements for market risk, BCBS, January 2016. <http://www.bis.org/bcbs/publ/d352.pdf>
- Principles for Sound Liquidity Risk Management and Supervision, BCBS, September 2008. <http://www.bis.org/publ/bcbs144.pdf>
- Principles for sound stress testing practices and supervision. BCBS, May 2009. <http://www.bis.org/publ/bcbs155.pdf>
- Prudential treatment of problem assets – definitions of non-performing exposures and forbearance. BCBS, April 2017. <http://www.bis.org/bcbs/publ/d403.pdf>
- Report on the impact and accountability of banking supervision. BCBS, July 2015. <http://www.bis.org/bcbs/publ/d326.pdf>
- Review of the Principles for the Sound Management of Operational Risk, BCBS, October 2014. <http://www.bis.org/publ/bcbs292.pdf>

- Sound Practices for the Management and Supervision of Operational Risk, BCBS, February 2003. <http://www.bis.org/publ/bcbs96.pdf>
- Supervisory framework for measuring and controlling large exposures, BCBS, April 2014. <http://www.bis.org/publ/bcbs283.pdf>
- The internal audit function in banks. BCBS, June 2012. <http://www.bis.org/publ/bcbs223.pdf>