



462-P25-CE



In-Class



12 hours

Course Description:

This training aims to equip bank staff working in risk and finance management with a comprehensive understanding of stress testing within the ICAAP process. The course emphasizes Central Bank of Egypt (CBE) regulations and enables participants to construct effective stress tests through case practice and assessment completion.

Target Audience:

This course is designed for risk and finance management bank staff, including assistant managers, managers, and higher-level professionals.

Course Objectives

- Define Stress Testing.
- Explain CBE regulations & Basel Committee Principles.
- Explain the quantitative requirements of Stress Testing.
- Explain the qualitative requirements of Stress Testing.
- Evaluate Stress Testing.

Course Outline

Module 1 – What is Stress Testing?

- Stress Testing Definition according to the Basel Committee.
- The best international practices and updates.

Module 2 – CBE Regulations & Basel Committee Principles

- CBE's regulations.
- Basel Committee Principles.

Module 3 – Quantitative Requirements of Stress Testing

- Main Factors of Financial Projections.
- Assumptions.
- Stress Testing requirements & characteristics.
- Capital Planning considering Stress Testing.

Module 4 – Qualitative Requirements of Stress Testing

- Governance of the Stress Testing process.
- Stress Testing Principles.
- Stress Testing required characteristics.

Module 5 – Evaluate Stress Testing

- Evaluation of Stress Tests.
- Assessment of the results.
- Recommendations.

Assessment Strategy:

Participants will be informally assessed on their participation during sessions.

Upon Successful Completion of this Course, Participants will obtain:

1 CEUs

Course Language:

English.

Perquisites:

None.