



FINANCE AND TREASURY TRAINING

Basel III Risk Assessment and Stress Testing

5 day course

Classroom, online or in-house

Course overview

This course covers the Basel III framework and the stress testing that gives it meaning. Delegates work through the capital ratios and buffers, the treatment of credit, market and operational risk in the capital calculation, the leverage ratio, and the liquidity coverage and net stable funding requirements. Stress testing is the second half: scenario design that examines the exposures a bank actually holds rather than the ones that are easy to model, translating a macroeconomic scenario into balance sheet impact, and the reverse stress test that asks what would have to happen for the bank to fail. The course addresses implementation across African jurisdictions, where adoption timetables and national discretions differ.

What you will learn

- Calculate Basel III capital ratios and apply the buffer requirements
- Treat credit, market and operational risk within the capital calculation
- Apply the leverage ratio and the liquidity requirements
- Design stress scenarios against the exposures actually held
- Translate a macroeconomic scenario into balance sheet impact
- Run a reverse stress test and interpret its result
- Account for differing adoption timetables across African jurisdictions

Who should attend

- Bank risk, capital and treasury professionals
- Regulatory reporting staff
- Regulators and supervisors
- Internal auditors in financial services
- Finance managers in banking

Course outline

- 01 The Basel framework and what Basel III changed
- 02 Capital ratios, buffers and the quality of capital
- 03 Credit, market and operational risk in the capital calculation
- 04 The leverage ratio
- 05 Liquidity coverage and net stable funding
- 06 Stress scenario design
- 07 Translating a scenario into balance sheet impact
- 08 Reverse stress testing
- 09 Adoption and national discretion across African jurisdictions

Upcoming dates

Dates	Venue	Format	Fee per delegate
26 to 30 October 2026	Lagos, Nigeria	Classroom	USD 1,325
9 to 13 November 2026	Pretoria, South Africa	Classroom	R19,950
16 to 20 November 2026	Maputo, Mozambique	Classroom	USD 1,325
8 to 12 February 2027	Kigali, Rwanda	Classroom	USD 1,325



Fees and how to register

This 5 day course is **R8,500** per delegate online, **R19,950** in the classroom in South Africa, Botswana, Namibia, Lesotho and Eswatini, and **USD 1,325** in the classroom elsewhere in Africa. In-house training is quotation on request. Book 2 or more delegates on this course and save 10%.

To register or request an in-house proposal, visit www.afrisciencegroup.com, email info@afriscience.co.za, or WhatsApp us on **+27 63 479 1136**.

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