



## 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 |
|-------------------------------|--------------------------|-----------|------------------|
| 12 to 16 October 2026         | Victoria Falls, Zimbabwe | Classroom | R11,995          |
| 28 October to 1 November 2026 | Victoria Falls, Zimbabwe | Classroom | R11,995          |
| 7 to 11 November 2026         | Victoria, Seychelles     | Classroom | R11,995          |
| 25 to 29 November 2026        | Windhoek, Namibia        | Classroom | R11,995          |



## Fees and how to register

Online **from R6,500** per delegate, classroom **from R11,995** per delegate, 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](http://www.afrisciencegroup.com), email [info@afri-science.co.za](mailto:info@afri-science.co.za), or WhatsApp us on **+27 63 479 1136**.

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