



IN-PERSON COURSE: Capital Planning and Stress Testing

INSTRUCTOR

Board of Governors of the Federal Reserve System (FED)

DATE AND VENUE

April 8 - 11
Banco Central del Uruguay (BCU)

SCHEDULE

9:00 am to 17:00 hours (Uruguay local time)

LANGUAGE

English

LIMITED TO

2 participants per institution

REGISTRATION DEADLINE

March 27, 2024

CONTACT

Nancy Vallejo Guerra / Coordinación de Programas y Eventos
vallejo@asbasupervision.org



PARTICIPANT PROFILE

The course is designed for safety and soundness bank supervisors. The curriculum is designed to provide the examination skills necessary for a comprehensive understanding of the capital planning process and capital adequacy. The course also focuses heavily on the mechanics of a robust stress testing process and its role in gauging the resiliency of the organization's capital. Many concepts discussed in the seminar apply to Basel II Pillar 2 assessments as well.



COURSE OVERVIEW

This course will provide an in-depth exposure to a capital planning process, overall capital adequacy, and the ability to sustain capital in various stressed environments. The goal of this course is to provide a foundation to effectively assess an organization's capital adequacy relative to its overall risk and its plan for maintaining appropriate capital levels. This theoretical foundation will be enhanced with a detailed case study that allows participants to apply their knowledge to reviewing the capital planning process, assessing an organization's risk through stress testing, and analyzing measures of ensuring that capital supports the level of risk.



COURSE OBJECTIVES

- Identify an organization's risk profile, material portfolios, and operating strategy.
- Assess the quality of the organization's capital plan.
- Develop supervisory perspectives regarding the quality of capital monitoring.
- Develop an understanding of stress testing methodologies.
- Understand corporate governance expectations for capital stress testing.
- Understand key concepts in the analysis for Basel II Pillar 2 assessments.



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