



**DATE: 19 JULY, 2023**

**TIME: 10:00AM – 5:00PM**

# SBP GUIDELINES ON MACRO STRESS- TESTING/SCENARIO ANALYSIS

Training Mode

Online

## CONTENTS

- Macro Stress Testing and SBP Guidelines
- Elements of Stress Testing Framework
- Overview of Macro Stress Testing (MST)/Scenario Analysis
- MST Objectives
- Risk Identification & Estimation on aggregate level
- Construction of Risk Coverage Scenarios
- Models and Methodologies
- Reporting Requirements and Controls
- Periodic Review of MST Results and Necessary Interventions



**FEE:**  
**PKR  
10,000**  
(Plus Tax)

## FACILITATOR

**DR. JAMEEL AHMAD**  
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**LAST DATE: 17 JULY, 2023**



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