



INTERNATIONAL MONETARY FUND

Middle East Regional Technical Assistance Center

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The IMF's Middle East Regional Technical Assistance Center conclude Workshop on "Stress-testing as an Important Supervisory Tool"

The International Monetary Fund's Middle East Regional Technical Assistance Center (METAC) organized a regional workshop on "Stress-testing as an Important Supervisory Tool" during March 26-30, 2018, in Beirut, Lebanon. Twenty senior bank supervisors from 10 METAC member countries (Afghanistan, Djibouti, Egypt, Iraq, Jordan, Lebanon, Libya, Morocco, Tunisia, and West Bank and Gaza) attended the workshop.

The workshop presented methodological guidance to assess bank vulnerabilities under severe but plausible shocks, and provided a forum to exchange views and share country, regional, and international experience on stress-testing. Discussions covered a number of topics related to risks that are common in the participants' jurisdictions, including credit risk, market risk, contagion risk, interest rate risk in the banking book, as well as solvency and liquidity risks. Practical case studies provided an opportunity to build hands-on expertise in dealing with the stress-testing tool.