

Department of Financial Institutions and Markets
Bangladesh Bank
Head Office
Dhaka

DFIM Circular No.06

Date: 28 Ashar 1419
12 July 2012

Chief Executives/Managing Directors,
All Financial Institutions in Bangladesh.

Dear Sir

Revised Guidelines on Stress Testing for NBFIs.

Please refer to [DOS Circular No.1, dated-21 April 2010](#) by which “Guidelines on Stress Testing” was issued to ensure the soundness and sustainability of the financial industry and make the Banks and NBFIs more shock resilient.

NBFIs have been undergoing Stress Testing exercise since 2010 and conducting the same on half-yearly basis. Department of Financial Institutions and Markets of Bangladesh Bank monitors the resilience of the NBFIs under different shock levels of the defined exceptional but plausible shocks.

Analyzing the scenario requirements and future perspectives, the guidelines have been revised for NBFIs. Henceforth, the NBFIs have to carry out Stress Testing on quarterly basis i.e. on March 31, June 30, September 30 and December 31. Each NBFIs has to submit statements within the following month after each quarter. And the first reporting based on 30 June 2012 using this revised guidelines has to be submitted on or before 15th September 2012.

The revised “[Guidelines on Stress Testing for NBFIs](#)” and the Excel based [Reporting Format](#) are available on the website of Bangladesh Bank for all concerned.

This Circular shall come into force with immediate effect.

Yours sincerely,



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