



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the seminar on

## **“THE ICAAP FROM VARIOUS PERSPECTIVES”**

hosted by: **Commission de Surveillance  
du Secteur Financier (CSSF)**

Date: 16 - 18 May 2018

Venue: Luxembourg



## **OBJECTIVES**

The programme is designed to familiarize participants with the current regulatory issues in capital management and supervision by combining regulatory SSM and non-SSM aspects. The seminar offers participants from central banks and financial sector supervisory authorities an opportunity to share and deepen their knowledge on the Supervisory Review and Evaluation Process regarding ICAAP.

## **TARGET GROUP**

This seminar aims to prepare microprudential banking supervisors to assess and evaluate the ICAAP of financial institutions in a broad sense and offers participants an opportunity to share and deepen their knowledge on the application of the new SREP framework.

## **FORMAT**

Presentations, discussions

The maximum number of participants for this seminar is 20.

## **TRAINERS**

Experts from EBA, ECB, SSM and non-SSM central banks and industry



## PROGRAMME

### Wednesday, 16 May 2018

- 14.30 - 15.00 Registration and coffee
- 15.00 - 17.00 **Welcome and Session I: Introduction to ICAAP and its role in SREP - A German perspective**
- Understanding ICAAP
  - Aspects of proportionality
  - A pragmatic ICAAP approach for LSI SREP
- Dr. Tobias Volk*  
*Deutsche Bundesbank, On-site Inspections & Implementation of International Standards Division*
- time t.b.d. Social event: Scavenger Hunt and dinner

### Thursday, 17 May 2018

- 09.00 - 10.30 **Session II: EBA's current work on ICAAP and its role in SREP**
- Francois-Xavier Le Bras*  
*EBA, Prudential Regulation and Supervisory Policy (PRSP)*
- 10.30 - 11.00 Coffee break
- 11.00 - 12.30 **Session III: Role of ICAAP in SSM SREP methodology**
- General framework
  - Details of the SSM methodology on the SREP Element 3: Risks to Capital
  - The SSM Guide on ICAAP in the multi-year plan.
  - Current work of the SSM Drafting Teams on ICAAP
- Dr. Tobias Volk*  
*Deutsche Bundesbank, On-site Inspections & Implementation of International Standards Division; Member of SSM Drafting Teams on ICAAP*  
*and*  
*Marlon Maaß, ECB, Methodologies and Standards Development Division; Member of SSM Drafting Teams on ICAAP*



- 12.30 - 13.30      Lunch break
- 13.30 - 15.00      **Session IV: Case study: Practical experiences and considerations on regulatory requirements for banks**
- Tomaž Rotovnik*  
*Banka Slovenije*
- 15.00 - 15.30      Coffee break
- 15.30 - 17.00      **Session V: An insight from the banking industry**
- Managing ICAAP process in a large international/cross-border bank
  - Challenges and problems from a regulatory point of view
- Gernot Hinterleitner*  
*Raiffeisenbank International Austria*

### **Friday, 18 May 2018**

- 09.00 - 10.30      **Session VI: "Experiences and challenges of the non-SSM member"**
- Renata Samodol*  
*Director of Banking Supervision, Croatian National Bank* ▫
- 10.30 - 11.00      Coffee break
- 11.00 - 12.30      **Session VII: Assessing the ICAAP: A Joint Supervisory Team perspective**
- Process: When to start and how to organize
  - Content: Information collection and assessment phase
  - Result: How to document and what are the next steps in SREP process
- Dr. Karsten Brückner*  
*Deutsche Bundesbank, Head of Section, JST Sub-Coordinator*
- 12.30                  End of seminar and lunch



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## ORGANISATIONAL INFORMATION

### Seminar Venue

Commission de Surveillance du Secteur Financier 283

Route d'Arlon

L-2991 Luxembourg

### Seminar fee and registration

Please register online on ESE website <http://www.ese-initiative.org>

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### Registration deadline: 09. April 2018

Seminar fee: 300 EUR (excl. accomodation)

Throughout the seminar, accommodation and food will be provided. One social event is included in the seminar fee. Ancillary costs (e.g. telephone calls, additional drinks) are to be borne by the participants themselves. Please note that nominating institutions will be charged via an invoice afterwards. In case a registration already confirmed by ESE is cancelled after the registration deadline and no replacement for this place can be found, the complete seminar fee is due and will be invoiced by ESE.

### Accommodation

A block booking has been arranged from 16 May to 18 May 2018 in the

Hotel Olivier, 140 A, Route d'Arlon, L-8008 STRASSEN

Phone: +352 31 36 66, e-mail: [contact@hotel-olivier.com](mailto:contact@hotel-olivier.com)

Single/Double room EUR 141/178 per night incl. breakfast

The block booking is **valid until 16 April 2018**. Participants are asked to book their accomodation directly with the hotel after receipt of the written confirmation of participation. The accommodation is not included in the seminar fee. It is expected that the participants stay in the same hotel for networking reasons. Please use the attached form for reservation purposes.



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## Seminar Organisation

General questions and specific questions regarding the venue and organisation:

ESE Secretariat

At Deutsche Bundesbank, Central Office Frankfurt

Email: [ese-initiative@bundesbank.de](mailto:ese-initiative@bundesbank.de)

Ms. Lenkeit / Mr. Wirth

Phone: + 49 69 9566 5107 or 5117

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Questions regarding the venue

CSSF

Ms. Francoise Jaminet

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## About ESE

The European Supervisor Education Initiative (ESE) is an alliance of central banks and supervisory authorities in Europe with the objective to qualify financial supervisors in Europe. Its members are Banka Slovenije, Banque centrale du Luxembourg, Czech National Bank, De Nederlandsche Bank, Deutsche Bundesbank, German Federal Financial Supervisory Authority and Oesterreichische Nationalbank.

ESE is committed to high level training based on uniform standards to enhance financial supervisors' knowledge and skills and to promote a common European supervisory culture and practice. The initiative offers a modular seminar programme for banking, insurance and securities and markets supervisors, financial stability analysts and economists from central banks and supervisory authorities in Europe.

ESE is always open to new members or cooperation. Any contribution by European central banks, supervisory authorities or other institutions in the field of financial supervision sharing the idea that training is crucial to the success of financial supervision is highly appreciated.