



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)
presents the web seminar on

“CONCURRENT STRESS TESTING APPROACHES IN PRACTICE”

via Cisco WebEx Meetings from 26-28 October 2020

OBJECTIVES

The program is designed to familiarize the participants with the newest regulatory requirements and supervisory approaches related to the issue of stress testing in micro-prudential banking supervision. Participants will have a chance to gain deeper insights into stress testing related topics on a broad basis. The program aims at enhancing the understanding of the different objectives and the interplay between bank internal and supervisory stress testing.

TARGET GROUP

The course is intended for experts from central banks and supervisory authorities, who have already gained basic expertise of stress testing in micro-prudential banking supervision and want to enhance their knowledge.

FORMAT

Presentations, Q&A

TRAINERS

Supervisory experts from EU institutions and national supervisory authorities/central banks, speakers from academia and the financial industry

REGISTRATION

Please register via the ESE website: [https://www.e-se-initiative.org/e-se-en/trainings/online-registration](https://www.ese-initiative.org/e-se-en/trainings/online-registration)

Registration Deadline: Friday, 16 October 2020

Confirmations and the Link for participation will be sent after the registration deadline by the ESE Secretariat. Enrollment is free of charge, however, participation might be limited both in terms of total participants and by participants per institution.

The web seminar will be delivered via WebEx.

WEB SEMINAR ORGANISATION AND HOSTING

ESE Secretariat at Deutsche Bundesbank, Central Office Frankfurt

Email: ese-initiative@bundesbank.de

Phone: 069/9566-3093 or -5107



ESE Web Seminar

“CONCURRENT STRESS TESTING APPROACHES IN PRACTICE”

PROGRAMME

Monday, 26 October 2020

9.00 - 9.15 **Welcome**

ESE Representative

09.15 - 10.45 **Session I:**
“Regulatory Requirements on Stress Testing and overview on EU-wide stress test”

- Bank internal vs. supervisory stress testing
- Regulatory background (EU focus, EBA Guidelines)
- EBA Stress Test (objectives, key aspects and governance, ongoing discussion on long-term strategy)

*Mario Quagliariello,
Director Economic Analysis and Statistics, EBA*

10.45 - 11.00 **Break**

11.00 - 12.15 **Session II:**
“Supervisory stress testing - EU-wide stress test”

- Deep dive: EBA methodology and templates
- Quality assurance process
- Integration into SREP

*Benno Schumacher,
Deputy Head of Section: Stress Testing and
Quantitative Risk Analyses
Deutsche Bundesbank*

12.15 - 12.45 **Q&A**

12.45 **End of Day 1**



Tuesday, 27 October 2020

- 08.30 - 09.45 **Session III:**
"Stress testing as part of bank's risk management - a supervisor's perspective"
 - National implementation of the EBA Guidelines on stress testing - the German approach
 - Supervisor's practical experience (e.g. from on-site inspections)

*Carsten Behrens,
On-site inspections and implementation of international standards
Deutsche Bundesbank*
- 09.45 - 10.00 Break
- 10.00 - 11.00 **Session IV:**
"Stress testing as part of bank's risk management - an SI's perspective"
 - Practical insights
 - Stress testing best practices
 - Scenario development and modelling
 - Use of stress testing in decision making

*Volker Gerth, Dr. Michael Thiergen, Dr. Michael Franze
GRM-CC, PMO EBA Stress Test, Commerzbank*
- 11.00 - 11.15 Break
- 11.15 - 12.45 **Session V:**
"An academic view on stress testing"

*Thomas Schauerte,
Program Director Business Administration at
Coburg University of Applied Sciences and Arts*
- 12.45 - 13.15 **Q&A**
- 13.15 End of Day 2



Wednesday, 28 October 2020

08.30 - 09.30 **Session VI:**
"Stress testing as part of bank's risk management - an LSI's perspective"

- Proportionality and stress testing
- Stress testing methodologies
- Use of stress testing for bank's risk management

*Fabio Salis,
Credito Valtellinese*

09.30 - 09.45 Break

09.45 - 11.00 **Session VII:**
"A national approach to supervisory stress testing"

- Essentials of the national supervisory stress test
- Use of stress testing results as part of SREP

*Ralph Spitzer,
Head of Stress Testing and Strategy Section,
Oesterreichische Nationalbank*

11.00 - 11.15 Break

11.15 - 12.45 **Session VIII:**
"The small Stress Testing Box -
The LSI Stresstest in Germany covering ~1400 banks"

*Benno Schumacher,
Deputy Head of Section: Stress Testing and
Quantitative Risk Analyses
Deutsche Bundesbank*

12.45 - 13.15 **Q&A and Closing remarks**

13.15 End of Web Seminar