



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

**“Stress Testing from different perspectives: regulatory,
supervisory, bank-internal”**

via Cisco WebEx Meetings from 25 - 26 June 2026

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 and Q&A.

TRAINERS

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



ESE Web Seminar

“Stress Testing from different perspectives: regulatory, supervisory, bank-internal”

PROGRAMME

Thursday, 25 June 2026

9.00	Welcome <i>Ute Preiswerk and ESE Representative</i>
09.05 - 10.50	Session I: “Regulatory requirements on stress testing and overview on EU-wide stress test” <ul style="list-style-type: none">• Regulatory background (bank internal vs. supervisory stress testing, EU focus, EBA Guidelines)• EBA Stress Test (objectives, key aspects and governance, long-term strategy including climate stress test) <i>Dragan Crnogorac</i> <i>Head of Risk Analysis and Stress Testing, EBA</i>
10:50 - 11:00	Q&A
11.00 - 11.15	Break
11.15 - 12.45	Session II: “Stress testing beyond the EBA ST - a supervisory perspective” <ul style="list-style-type: none">• The 2026 Geopolitical Reverse Stress Test• Challenging banks' projections with CP² platform <i>Anthony Bousquet / Paz Victorero Gonzalez</i> <i>Stress Test Experts in DGHOL/STE of the SSM, ECB</i>
12.45 - 12.55	Q&A

Friday, 26 June 2026

09.00 - 10.15	<p>Session III: “Stress testing as part of bank's risk management - a supervisor's perspective”</p> <ul style="list-style-type: none">• National implementation of the EBA Guidelines on stress testing - the German approach• Supervisor's practical experience (e.g. from on-site inspections) <p><i>Ute Preiswerk</i> <i>On-site inspections, Deutsche Bundesbank</i></p>
10.15 - 10.25	Q&A
10.25 - 10.35	Break
10.35 - 12.05	<p>Session IV: “Stress testing as part of bank's risk management - an SI's perspective”</p> <ul style="list-style-type: none">• Practical insights• Stress testing best practices• Scenario development and modelling• Use of stress testing in decision making <p><i>Carsten Linneweber and Michael Thiergen</i> <i>GRM-CC, PMO EBA Stress Test, Commerzbank</i></p>
12.05 - 12.15	Q&A
12.15 - 12.20	Break
12.20 - 13.20	<p>Session V: “An academic view on stress testing”</p> <p><i>Thomas Schauerte</i> <i>Dean Faculty Business Administration</i> <i>Coburg University of Applied Sciences and Arts</i></p>
13.20 - 13.30	Q&A and end of seminar



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

ORGANISATIONAL INFORMATION

REGISTRATION

Please register via the ESE website <https://www.ese-initiative.org/ese-en/trainings/online-registration>

Seminar fee: 160 €

Registration Deadline: Friday, 5 June 2026.

Confirmations and the personalised link for participation will be sent after the registration deadline by the ESE Secretariat.

The web seminar will be offered via WebEx.

WEB SEMINAR ORGANISATION

ESE Secretariat at Deutsche Bundesbank, Central Office Frankfurt

Email: ese-initiative@bundesbank.de

Phone: +49 - (0) 69/9566-37809 or -14362

ABOUT ESE

The European Supervisor Education Initiative (ESE) is an alliance of central banks and supervisory authorities in Europe with the objective to further qualify financial supervisors in Europe. Its members are Bank of Slovenia, 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.