The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the seminar on

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

in Frankfurt am Main from 13 – 14 January 2027

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 discussions.

TRAINERS

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

EUROPEAN SUPERVISOR EDUCATION INITIATIVE

ESE Seminar

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

PROGRAMME

Wednesday, 13 January 2027

13.30	Welcome *Ute Preiswerk* and *ESE Representative*
13.45 – 15.15	Session I: "Regulatory requirements on stress testing and overview on EU-wide stress test" • 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) *Dragan Crnogorac* *Team Leader of the EU-wide stress test, EBA*
15.15 – 15.30	Break
15.30 – 17.00	Session II: "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) *Ute Preiswerk* *On-site inspections, Deutsche Bundesbank*
18.30 – 21.30	Social Event

Thursday, 14 January 2027

09.15 – 10.45	Session III: "Stress testing of less significant institutions – the German LSI stress test" *Till Berkefeld* *Stress Testing, Deutsche Bundesbank*
10.45 – 11.15	Break
11.15 – 12.45	Session IV: "An academic view on stress testing" *Thomas Schauerte* *Dean Faculty Business Administration* *Coburg University of Applied Sciences and Arts*
12.45 – 13.45	Lunch break
13.45 – 15.15	Session V: "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 *Carsten Linneweber and Michael Thiergen* *GRM Enterprise Risk Management, Scenario-based Risk Oversight, Commerzbank AG*
15.15 – 15.30	Break
15.30 – 16.30	Session VI: "CP², challenge and project" *Anthony Bousquet* *Stress Test Expert in DGHOL/STE of the SSM, ECB*
16.30	End of seminar

ORGANISATIONAL INFORMATION

REGISTRATION

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

Seminar fee: 460 €

Registration Deadline: 11 December 2026.

Confirmations and further organisational details will be sent after the registration deadline by the ESE Secretariat.

Venue:
Deutsche Bundesbank
Skyper Room SK 19.22,
Taunusanlage 1,
60329 Frankfurt am Main

ACCOMODATION

After the registration deadline we will inform the participants whether there is a hotel block booking available. In this case the relevant information will be sent together with the confirmation of participation after the registration deadline. In case a hotel block booking cannot be arranged, accommodation should be organised by the participants themselves.

SEMINAR ORGANISATION

ESE Secretariat at Deutsche Bundesbank, Central Office Frankfurt
Email: ese-initiative@bundesbank.de

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 Banque centrale du Luxembourg, Croatian National Bank, Czech National 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.