



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 22 - 24 February 2023

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

Wednesday, 22 February 2023

9.00	Welcome <i>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">• 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) <i>Angel Monzon, 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: “Supervisory stress testing - EU-wide stress test” <ul style="list-style-type: none">• Deep dive: EBA methodology and templates• Quality assurance process• Integration into SREP <i>Laura-Chloé Kuntz Stress Testing and Quantitative Risk Analyses Deutsche Bundesbank</i>
12.45 - 12.55	Q&A

Thursday, 23 February 2023

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>Tobias Volk</i> <i>On-site inspections and implementation of international standards, 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



Friday, 24 February 2023

- 09.00 - 10.00 **Session VI:**
“Stress testing as part of bank’s risk management”
- Proportionality and stress testing
 - Stress testing methodologies
 - Use of stress testing for bank’s risk management
- Fabio Salis,
Head of AIRB RTC Plan, Credit Agricole Italia*
- 10.00 - 10.10 **Q&A**
- 10.10 - 10.20 Break
- 10.20 - 11.35 **Session VII:**
„A national approach to supervisory stress testing: The example of Oesterreichische Nationalbank”
- 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*
- 11.35 - 11.45 **Q&A**
- 11.45 - 11.50 Break
- 11.50 - 13.20 **Session VIII:**
“The small Stress Testing Box -
The LSI Stresstest in Germany covering ~1300 banks”
- Lotta Heckmann-Draisbach
Stress Testing and Quantitative Risk Analyses
Deutsche Bundesbank*
- 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>

Training Fee: 0,- Euro. The seminar is offered without fee.

Registration Deadline: Monday, 13 February 2023.

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

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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 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.