The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the seminar on

"THE ICAAP FROM VARIOUS PERSPECTIVES"

hosted by:	Croatian National Bank
Date:	5 – 7 October 2026
Venue:	Zagreb

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 SREP framework.

FORMAT

Presentations, discussions and group work.

TRAINERS

Experts from EBA, ECB, SSM central banks and industry.

PROGRAMME

Monday, 5 October 2026

12:00 – 13:00	Welcome light lunch
13.00 – 13.15	Welcome and introduction to the seminar *Dr. Tobias Volk* *Director Implementation Pillar 2 (ICAAP),* *Microprudential Regulation,* *Deutsche Bundesbank* *and ESE representative*
13.15 – 14.45	Session I: Role of the ICAAP and the SREP according to the EBA guidelines *Lorenzo Ducci* *Prudential Regulation and Supervisory Policy (PRSP) Department, EBA*
14.45 – 15.00	Break
15.00 – 16.30	Session II: ECB ICAAP expectations and lessons learned on unrealised losses • The ECB ICAAP expectations in the ICAAP Guide – particular focus on the 2 ICAAP perspectives (normative and economic) • Lessons learned on the relevance of unrealised losses from the SVB failure *Marlon Maass* *DG On-site inspections, ECB*

16.30 – 16.45 Break

16.45 – 17.45 Session III: Case study: Practical experiences and considerations on regulatory requirements for banks

Tomaž Rotovnik
Adviser Regulator,
Banka Slovenije

19.00 – 20.00 Social event (for all participants and speakers) hosted by Croatian National Bank

20.00 – 22.00 Dinner (for all participants and speakers) hosted by the Croatian National Bank

Tuesday, 6 October 2026

09.00 - 10.00 Session IV: ICAAP and its role in SREP – Implementation for LSIs in Germany

- Understanding ICAAP
- Aspects of proportionality
- A pragmatic ICAAP approach for LSI SREP

Dr. Tobias Volk
Deutsche Bundesbank

10.00 – 10.30	Break
10.30 - 12.00	Session V: Case study: Review of the ICAAP Economic perspective in a Multilateral Development Bank and new challenges in stress testing methodologies *Francesco Cometa* *Principal Supervisor at European Central Bank*
12.00 – 13.30	Lunch break
13.30 – 15.30	Session VI: Group work – Simulation of a real discussion between bank and supervisor *Dr. Tobias Volk* Coffee break during group work

Wednesday, 7 October 2026

09.00 – 10.00	Session VII: "Experiences and challenges of a new SSM member" • Assessment of the LSI's ICAAP *Ivanka Barišić, Senior Advisor and* *Martina Samac, Senior Advisor LSI,* *Croatian National Bank*
10.00 – 10.30	Group Time for Questions and Reflection

10.30 – 11.00 Coffee break

11.00 – 12.30 Session VIII: 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

Mario Haller and Christian Brinkert,
Österreichische Nationalbank and Deutsche Bundesbank

12.30 - 14:00 End of seminar and lunch

ORGANISATIONAL INFORMATION

SEMINAR VENUE

The seminar will be held at:

Hrvatska narodna banka
Jurišićeva ulica 17, Zagreb
Meeting room Libertina

ACCOMODATION

A block hotel reservation has been arranged by Hrvatska norodna banka in the Stellar Boutique Modules, Vlaška 50, Zagreb. Participants are asked to book their accommodation directly with the hotel after receipt of the written confirmation of participation.

SEMINAR FEE AND REGISTRATION

Please register online on ESE website Programmes | European Supervisor Education Initiative. Registration deadline: **Wednesday, 9 September 2026**

Seminar fee: 260 EUR (excl. accommodation)

Throughout the seminar times lunches, snacks and drinks will be provided. One social event with one dinner is included in the seminar fee. Ancillary costs are to be borne by the participants themselves. Please note that nominating institutions will be charged via an invoice afterwards.

Confirmations of participation will be sent after registration deadline.

Cancellation Policy: cancellation is free of charge is possible until the registration deadline. 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.

SEMINAR ORGANISATION

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

LOGISTICS AT THE VENUE

Specific questions regarding the venue and organisation:
Croatian National Bank, Zagreb
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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.