



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the seminar on

“THE ICAAP - FROM VARIOUS PERSPECTIVES”

hosted by: Bank of Slovenia

Date: 5 - 7 June 2023

Venue: Ljubljana



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 June 2023

- 13.00 - 13.30 **Welcome and introduction to the seminar**
- Dr. Tobias Volk*
On-site Inspections & Implementation of International Standards Division, Deutsche Bundesbank
- 13.30 - 15.00 **Session I: EBA's current work on ICAAP**
- Lorenzo Ducci*
Prudential Regulation and Supervisory Policy (PRSP), EBA
- 15.00 - 15.30 Lunch break
- 15.30 - 17.00 **Session II: ECB ICAAP Guide and the assessment of ICAAP as part of the SREP**
- Overview SSM SREP methodology
 - The SSM ICAAP Guide in detail
 - Assessment methodology for the ICAAP
- Marlon Maaß*
Methodologies and Standards Development Division, ECB
- 18.30 Dinner at Gostilna Breg, Breg 20, Ljubljana

Tuesday, 6 June 2023

09.00 - 10.00 **Session III: 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 - 11.30 **Session IV: "Experiences and challenges of a new SSM member"**

Ivanka Barišić
Senior Advisor, Croatian National Bank

11.30 - 12.00 Group Time for Questions and Reflection

12.00 - 13.30 Lunch break

13.30 - 15.00 **Session V: An insight from the banking industry**

- Managing ICAAP process in a large international/cross-border bank
- Challenges and problems from a regulatory point of view

Peter Nowak
Head of Integrated Risk Analysis,
Raiffeisenbank International Austria

15.00 - 15.30 Break

15.30 - 17.30 **Session VI: Introduction to group work**

Dr. Tobias Volk

Coffee break during group work

18.30 Guided tour of Ljubljana city centre

Wednesday, 7 June 2023

09.00 - 10.30 **Session VII: Case study: Practical experiences and considerations on regulatory requirements for banks**

Tomaž Rotovnik
Adviser Regulator, Banka Slovenije

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

Julia Nauroth und Christian Brinkert
Deutsche Bundesbank

12.30 End of seminar and lunch



ORGANISATIONAL INFORMATION

SEMINAR VENUE

Center of Excellence in Finance

Cankarjeva 18
1000 Ljubljana
Slovenija

ACCOMODATION

Bank of Slovenia arranged a block booking of rooms at:

Best Western Hotel Slon

<https://reservations.travelclick.com/102655?groupID=3784510>

code: ESE Spring Seminar

Slovenska cesta 34
1000 Ljubljana, Slovenija

SEMINAR FEE AND REGISTRATION

Please register online on ESE website **<http://www.ese-initiative.org>**

Registration deadline: Friday, 21 April 2023

Seminar fee: 250 EUR (excl. accomodation)

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.



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

Confirmations of participation will be sent after 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

Phone: + 49 69 9566 -37809 or -37809

LOGISTICS AT THE VENUE

Ms. Sanja Pregl

Banka Slovenije

1505 Ljubljana

Slovenia

E-mail: Sanja.Pregl@bsi.si

Tel: +386 1 4719 547



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.