



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the seminar on

## **“THE ICAAP FROM VARIOUS PERSPECTIVES”**

hosted by: Czech National Bank

Date: 19 - 21 May 2025

Venue: Prague



## **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, 19 May 2025

- 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),  
Policy and Standards Division,  
Deutsche Bundesbank*
- and ESE representative*
- 13.15 - 14.45 **Session I: EBA's work on ICAAP and its role in the SREP**
- Lorenzo Ducci  
Prudential Regulation and Supervisory Policy (PRSP),  
EBA*
- 14.45 - 15.15 Break
- 15.15 - 17.15 **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/ Jens Meilinger  
Business Model, Capital & Crisis Division,  
ECB*
- 18.30 - 19.30 *Sightseeing tour by historical tram (for all participants and speakers) hosted by CNB*
- 19.30 - 21.30 *2-Hour Dinner Cruise on the Vltava River hosted (for all participants and speakers) by the CNB*

Thursday, 20 May 2025

- 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"**
- Assessment of the LSI's ICAAP
- Ana Janjušić Dumalovski, Chief Advisor and  
Martina Samac, Senior Advisor LSI,  
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
- Lukas Handler  
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

**Wednesday, 21 May 2025**

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

*Mario Haller and Christian Brinkert,  
Österreichische Nationalbank and Deutsche Bundesbank*

12.30                End of seminar and lunch

## ORGANISATIONAL INFORMATION

### SEMINAR VENUE

The seminar will be held at:  
Congress Centre of the Czech National Bank,  
Senovážné náměstí (square) 866/30, Prague

### ACCOMODATION

We recommend to book a hotel within walking distance to the seminar venue.

1) HOTEL BOHO \*\*\*\*

<https://www.hotelbohoprague.com/>

Address: Senovážná 1254, Praha 1

51 m from CNB

2) ART NOUVEAU PALACE HOTEL \*\*\*\*\*

<https://www.palacehotel.cz/en/>

Address: Panská 12, Praha 1

300 m from CNB

3) K+K HOTEL CENTRAL, PRAGUE \*\*\*\*

<https://www.kkhotels.com/products/kk-hotel-central-prague/>

Address: Hybernská 10, Praha 1

300 m from CNB

4) Grand Hotel Bohemia \*\*\*\*\*

<https://www.grandhotelbohemia.cz/en/>

Address: Královská 4/652, Praha 1

400 m from CNB

5) ASTORIA HOTEL PRAGUE \*\*\*\*

<https://www.hotelastoria.cz/en/>

Address: Rybná 10, Praha 1

550 m from CNB



## SEMINAR FEE AND REGISTRATION

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

Registration deadline: **Friday, 18 April 2025**

Seminar fee: 200 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](mailto:ese-initiative@bundesbank.de)

## LOGISTICS AT THE VENUE

Specific questions regarding the venue and organisation:

Czech National Bank, Prague

Email: [conference@cnb.cz](mailto:conference@cnb.cz) ; Phone: 00420 224 414 459



## 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.