



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESEI)

presents the seminar on

**“STRESS TESTING FROM DIFFERENT  
PERSPECTIVES: REGULATORY,  
SUPERVISORY, BANK-INTERNAL”**

hosted by: Banka Slovenije

Date: 23 - 25 October 2023

Venue: Center of Excellence in Finance,  
Cankarjeva 18, Ljubljana



## **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.

## “Stress Testing from different perspectives: regulatory, supervisory, bank-internal”

### PROGRAMME

#### Monday, 23 October 2023

13.30 – 14.00 Welcome and introduction

*Tobias Volk*

*On-site inspections and implementation of international standards, Deutsche Bundesbank*

*and ESE Representative*

14.00 – 15.30 **Session I:**  
“Regulatory requirements on stress testing and overview on EU-wide stress test”

- 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)

*Angel Monzon,*

*Head of Risk Analysis and Stress Testing, EBA*

15.30 – 16.00 Break

16.00 – 17.30 **Session II:**  
“Supervisory stress testing – EU-wide stress test”

- Deep dive: EBA methodology and templates
- Quality assurance process
- Integration into SREP

*Till Berkefeld*

*Stress Testing and Quantitative Risk Analyses  
Deutsche Bundesbank*



18.30 – 20.30 *Ljubljana guided tour followed with the dinner at Gostilna Breg (for all attendees and all speakers)*

## Tuesday, 24 October 2023

- 09.00 – 10.30 **Session III:**  
“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)
- Tobias Volk*  
*On-site inspections and implementation of international standards, Deutsche Bundesbank*
- 10.30 – 11.00 Break
- 11.00 – 12.30 **Session IV:**  
“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 tbc.*  
*GRM-CC, PMO EBA Stress Test, Commerzbank*
- 12.30 – 14.00 Lunch Break



- 14.00 – 15.30    **Session V:**  
“An academic view on stress testing”
- Thomas Schauerte*  
*Dean Faculty Business Administration*  
*Coburg University of Applied Sciences and Arts*
- 15.30 – 17.00    **Session VI:**  
“The small Stress Testing Box –  
The LSI Stresstest in Germany covering ~1300 banks”
- Simon Niederauer*  
*Stress Testing and Quantitative Risk Analyses*  
*Deutsche Bundesbank*
- 18.30 – 20.30    *Wine testing with finger food at Dvorni bar (for all attendees  
and all speakers)*

### **Wednesday, 25 October 2023**

- 09.00 – 10.30    **Session VII:**  
“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 RAF, Models & Reporting, Credit Agricole Italia*
- 10.30 – 11.00    Break



11.00 – 12.30    **Session VIII:**  
„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*

12.30 – 14.00    End of seminar and lunch

## ORGANISATIONAL INFORMATION

### SEMINAR VENUE

[Center of Excellence in Finance](#)

Cankarjeva 18  
1000 Ljubljana

### ACCOMODATION

Banka Slovenije arranged a block booking of rooms at the following hotel:

[Best Western Premier Hotel Slon](#)

Slovenska cesta 34  
1000 Ljubljana

The hotel reservation is valid **until Friday, 22 September 2023**. In case of interest please book the room by yourself (!) with reference to the ESE-seminar after receipt of a confirmation of participation.

Code: ESE Autumn Seminar Ljubljana

<https://reservations.travelclick.com/102655?groupID=3784515>



## REGISTRATION

Please register via the ESE website:

<https://www.ese-initiative.org/ease-en/trainings/online-registration>

**Registration Deadline: Wednesday, 6 September 2023.**

**Training Fee: 350 Euro** (excluding accommodation)

Throughout the seminar times lunches, snacks and drinks will be provided. Two social events with two dinners are 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 by the ESE Secretariat.

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

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## LOGISTICS AT THE VENUE

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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.