



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the seminar on

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

hosted by: Czech National Bank

Date: 11 - 13 September 2024

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

### Wednesday, 11 September 2024

- 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 current work on ICAAP**
- Lorenzo Ducci  
Prudential Regulation and Supervisory Policy (PRSP),  
EBA*
- 14.45 - 15.15 Break
- 15.15 - 17.15 **Session II: ECB ICAAP Guide and lessons learned from recent bank failures**
- The ECB ICAAP Guide vs. banks' practices
  - Lessons learned from recent bank failures
- Marlon Maaß and Jens Meilinger  
Horizontal line supervision -business model, crisis, capital adequacy division, ECB*
- 19.00 - 20.00 *Sightseeing Tour (for all participants and speakers) hosted by CNB*
- 20.00 - 22.00 *Dinner hosted (for all participants and speakers) by CNB*

## Thursday, 12 September 2024

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

*Ivanka Barišić, Senior Advisor and  
Martina Samac, 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

### Friday, 13 September 2024

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 and Christian Brinkert,  
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: Králodvorská 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: **Wednesday, 26 June 2024**

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.

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.