

Banking supervision under the Basel framework – Seminar by Deutsche Bundesbank (DBB), OeNB and Joint Vienna Institute (JVI)

Monday 30.01.2017		Tuesday 31.01.2017		Wednesday 01.02.2017		Thursday 02.02.2017		Friday 03.02.2017	
9:00	Administrative Briefing	9:00	Introduction into the Internal Capital Adequacy Assessment Process Mr Thomas Rassat, DBB	9:00	Objectives and processes of on-site inspections Mr Robert Bosch, DBB	9:00	Examination of credit risk Mr Holger Espert, DBB	9:30	Guest lecture: Credit Risk and IRB Models from the Perspective of a Host Supervisor Mr Martin Vojtek, Czech National Bank
9:30	Welcome by JVI, OENB and Bundesbank Tour de table								
		11:00	Coffee break	10:30	Coffee break	10:30	Coffee break	11:00	Coffee break
10:00	Micro and macro-prudential supervision in the EU and Germany Mr Peter Spicka, DBB	11:30	Review of liquidity risk management Mr Thomas Rassat, DBB	11:00	Methodology and application in the SREP for less significant banks in Germany - Part I Mr Jörn Flegler	11:00	IT security and expectation from banking supervision Mr David Rother, DBB	11:30	Wrap-up and evaluation session
11:00	Short coffee break								
11:15	Quiz								
11:45	Group photo	13:00	Lunch break	12:30	Lunch break	12:30	Lunch break	12:30	End of seminar
12:00	Lunch break								
14:00	Risk based supervision in Austria Mr Roman Buchelt, OeNB	14:30	Overview of Basel III Mr Jörn Flegler, DBB		Methodology and application in the SREP for less significant banks in Germany - Part II Mr Jörn Flegler	14:00	Quiz II Discussion of the quiz Mr Peter Spicka/ Mr Adam Gersl		
15:30	Coffee break	15:30	Coffee break	15:30	Coffee break	15:30	Coffee break		
16:00	Participants' presentations: On-site and off-site supervision in Armenia, Mr Edgar Begrakyan Supervisory assessment and analysis of credit organisation activities in Russia, Ms Fatima Eldarova	16:00	Interaction of micro- and macroprudential policies Mr Adam Gersl, JVI	16:00	Methodology and application in the SREP for less significant banks in Germany- Part III Mr Jörn Flegler	16:00	Participants' presentations: Resolution framework in the Czech Republic including preparation of resolution plans, Ms Eva Barabasova Bank recovery and resolution framework in Turkey, Ms Yesim Aydim		
17:30	End of today's sessions	17:30	End of today's sessions	17:30	End of today's sessions	17:30	End of today's sessions		