

## Banking supervision under the Basel framework – FINAL

### Seminar by Deutsche Bundesbank (BBk), Oesterreichische Nationalbank (OeNB) and Joint Vienna Institute (JVI)

Monday 22.01.2018		Tuesday 23.01.2018		Wednesday 24.01.2018		Thursday 25.01.2018		Friday 26.01.2018	
8:30	Administrative Briefing	9:00	Examination of credit risk	9:00	Risk based supervision in Austria	9:00	From Basel I to Basel IV	9:00	Minimum capital requirements (credit risk and operational risk)
9:00	Welcome by <b>Mr. Thomas Richardson JVI</b> , OENB and Bundesbank Quiz I, followed by a 10-min break		<b>Mr Armin Scharpf, BBk</b>		<b>Mr Roman Buchelt, OeNB</b>		<b>Dr Christoph Schmidhammer, BBk</b>		<b>Dr Christoph Schmidhammer, BBk</b>
10:00	Micro and macro-prudential supervision in the EU and Germany <b>Mr Peter Spicka, BBk</b>								
11:00	Coffee break	10:30	Coffee break	10:30	Coffee break	10:30	Coffee break	10:30	Coffee break
11:15	Objectives and processes of on-site inspections <b>Mr Robert Bosch, BBk</b>	11:00	IT security and expectation from banking supervision <b>Mr Rainer Englisch, BBk</b>	11:00	Introduction into SREP <b>Dr Andreas Igl, BBk</b>	11:00	Selected case studies - Basel IV <b>Dr Christoph Schmidhammer, BBk</b>	11:00	Quiz II Discussion of the quiz
12:45	Group photo	12:30	Lunch break	12:30	Lunch break	12:30	Lunch break	12:30	End of seminar
13:00	Lunch break								
14:30	Review of liquidity risk management <b>Mr Peter Benes, BBk</b>	14:00	Guest lecture: Credit Risk and IRB Models from the Perspective of a Host Supervisor <b>Mr Martin Vojtek, Czech National Bank</b>	14:00	Business model analysis and ICAAP <b>Dr Andreas Igl, BBk</b>	14:00	Recovery and Resolution within the Single Resolution Mechanism <b>Dr Andreas Igl, BBk</b>		
16:00	Coffee break	15:30	Coffee break	15:30	Coffee break	15:30	Coffee break		
16:30	Participants' presentations: - Risk-based banking supervision in Armenia, <b>Ms Hripsime Sahakyan</b> - Banking supervision in Moldova, <b>Ms Tatiana Scoarta</b>	16:00	Interaction of micro- and macroprudential policies <b>Mr Adam Gersl, JVI</b>	16:00	Governance and ILAAP <b>Dr Andreas Igl, BBk</b>	16:00	Participants' presentations: - On-site supervision in Turkey, <b>Mr Bera Akbulut</b> - Banking supervision in the Ukraine, <b>Mr Oleh Oliynyk</b>		
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		