DRAFT Programme
EBA Seminar on Stress Testing

Location:
EBA, Level 5
30 Old Broad Street
London EC2N 1HT

5 December 2013
8:30 – 16:00

Registration	**8:30-9:00**
Session 1: Banks stress testing frameworks	**9.00-10.30**

“Pillar II” stress testing and EBA’s review of CEBS guidelines on stress testing

Piers Haben, Director Oversight, EBA

Global stress testing frameworks

Alan Cathcart

Global Head of Stress Testing and Economic Capital, HSBC Holdings plc

Stress testing frameworks in regional banks

Dr. Johannes Voit

Director Internal Models, Department Controlling, German Savings Banks association

Coffee	**10.30-11:00**
Session 2: Stress testing of different risk types	**11.00-12:30**

Credit risk stress testing

Dr. Michael Brockmann

Head of Stress Testing, Risk Analytics and Instruments, Deutsche Bank AG

Market risk stress testing

Thomas Groen, Director Capital & Analytics, Barclays Group

Liquidity stress testing

Davide Alfonsi, Head of Risk management, Intesa Sanpaolo

Lunch 12.30-13:30

Session 3: Reverse stress testing 13:30-14.30

Supervisory expectations on reverse stress testing

Piers Haben, Director Oversight, EBA

Bank reverse stress testing approach

Dr. Michael Brockmann

Head of Stress Testing, Risk Analytics and Instruments, Deutsche Bank AG

Session 4: Supervisory stress testing 14.30-16.00

EBA stress testing

Mario Quagliariello, Head of Risk Analysis Unit, EBA

ESM Structure and backstop arrangements

David Vegara, Deputy Managing Director, European Stability Mechanism

ECB stress testing

Jerome Henry, Head of the Financial Stability Assessment Division, ECB

UK stress testing

Nathanaël Benjamin, Head of the Risk Architecture Department, UK PRA