

Strong foundations for a successful financial system

FINANCIAL STABILITY AND MACROPRUDENTIAL POLICYMAKING

PURPOSE OF THE SEMINAR

This seminar aims to present the MNB's approach to financial stability and macroprudential policymaking, and to share the MNB's experience with other central banks and macroprudential authorities in this area. Participants will be offered insight into the macroprudential governance and decision-making, as well as the general risk assessment, stress testing and methodological framework of the MNB.

The topics of the seminar will cover the risk assessment tools and macroprudential instruments of the MNB related to lending, real estate markets, liquidity, funding, and capital adequacy in the banking sector along with the MNB's approach to current challenges to financial stability (such as climate risks). The MNB's stress testing framework and newest decision-supporting methodologies (such as agent-based modelling) will also be introduced to participants. The seminar will also share experiences about the MNB's practice on data collection for analytical and decision-making purposes in the field of financial stability.

TARGET GROUP

Mid-level management and senior staff members involved in financial system analysis and macroprudential decision making.

Professional coordinators:
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Head of Department



CONTENTS / MAIN TOPICS TO BE DISCUSSED

- Macroprudential governance and decision-making
- Measuring and managing cyclical risks in the banking sector
- Risks in the real estate market and possible tools for their management
- Liquidity and funding regulations
- Macroprudential capital buffers
- Stress testing for macroprudential purposes in an ECL framework
- Agent-based modelling for policy simulations
- Measuring of the stance of systemic risks on a macro level
- Data reporting for macroprudential purposes
- Key messages of recent reports
- Latest macroprudential policy decisions
- In-depth analysis of MNB's pilot programs
- Brief introduction into crypto-assets and blockchain technology

INFORMATION

Date: 6-8 December 2023
Length: 2,5 days
Language: English
Number of participants: 20
Application deadline: 15 October 2023