

European Central Bank | Narodna Banka Slovenska | Joint Vienna Institute

Course on Macroprudential Policy Implementation

Vienna, Austria

June 3-7, 2024

Program

Monday, June 3

9:00 a.m. - 9:30 a.m.		Administrative Briefing
9:30 a.m. - 10:00 a.m.		Opening Session and Tour de Table
10:30 a.m. - 12:00 p.m.	L-1	Introduction to Macroprudential Policy in the CESEE Region
12:00 p.m.		<i>Group Photo</i>
1:45 p.m. - 3:00 p.m.	L-2	Topical Issues in Macroprudential Policy in the Euro Area
3:30 p.m. - 5:00 p.m.	L-3	Robust National Macroprudential Frameworks: Experience from Slovakia

Tuesday, June 4

9:00 a.m. - 10:30 a.m.	L-4	Setting the Countercyclical Capital Buffer in Slovakia
11:00 a.m. - 12:00 p.m.	L-5	Deep Dive into the ECB Approach to Cyclical Systemic Risk Analysis
1:30 p.m. - 3:00 p.m.	L-6	Countercyclical Capital Buffer under Zero and Positive Cycle-Neutral Regimes
3:30 p.m. - 5:00 p.m.	W-1	Workshop on Implementing the Countercyclical Capital Buffer

Wednesday, June 5

9:00 a.m. - 10:00 a.m.	L-7	Commercial Real Estate Risks and Policy Measures in the Euro Area
10:30 a.m. - 12:00 p.m.	L-8	Residential Real Estate Risks and Policy Measures in Slovakia
1:30 p.m. - 3:00 p.m.	L-9	Policy Measures to Address Credit-Funded Housing Booms
3:30 p.m. - 5:00 p.m.	W-2	Workshop on Real Estate Risks and Borrower-Based Measures
6:30 p.m.		<i>Course Dinner</i>

Thursday, June 6

9:00 a.m. - 9:30 a.m.	L-10	Prudential Measures to Curb FX Lending - Introduction
9:30 a.m. - 10:30 a.m.	O-1	Participant Presentations: Experience with Prudential Measures to Curb FX Lending
11:00 a.m. - 12:30 p.m.	L-11	Roundtable Discussion: How to Implement Green Macroprudential Policy?
2:00 p.m. - 3:30 p.m.	L-12	Additional Capital Buffer Requirements for Systemically Important Financial Institutions

4:00 p.m. - 5:00 p.m. **W-3 Roundtable Discussion: Common Challenges in
Macroprudential Policy Implementation**

Friday, June 7

9:00 a.m. - 10:30 p.m. **L-13 Guest Lecture: Macroprudential Policy in Austria**

11:00 a.m. - 12:00 p.m. **Group-Based Final Quiz**

12:00 p.m. - 12:30 p.m. **Course Evaluation and Closing Session**
