

**APEC Financial Regulators Training Initiative
Regional Seminar on Capital Planning and Stress Testing
17 – 21 November 2014, Hong Kong, China**

Time	Day 1 MONDAY, 17 Nov	Day 2 TUESDAY, 18 Nov	Day 3 WEDNESDAY, 19 Nov	Day 4 THURSDAY, 20 Nov	Day 5 FRIDAY, 21 Nov
09:00 to 10:30	Participant Registrations (8:30 – 9:00)	Stress Testing Methodology Wholesale Lending Portfolio Loss Estimation	Stress Testing Methodology Operational Risk Loss Estimation	Capital Stress Testing Results Aggregation and Consolidated Financial Presentation	Case Study Session #7 Summary Evaluation of Capital and Proposed Capital Actions Paul Sternhagen and Ed Pelz
	Welcome and Opening Remarks (9:00 – 9:30)		Ed Pelz Federal Reserve Bank of Chicago		
10:30 to 11:00	Official Photo (9:30 – 10:00)	Ed Pelz Federal Reserve Bank of Chicago	Case Study Session #4 Operational Risk Loss Estimation Process (30 min)	Ed Pelz Federal Reserve Bank of Chicago	Case Study Debrief Discussion #3 Capital Planning Process Strengths and Weaknesses Paul Sternhagen and Ed Pelz
	Participant Introductions (10:00 – 10:30)		Paul Sternhagen and Ed Pelz		
11:00 to 12:30	BREAK	BREAK	BREAK	BREAK	BREAK
11:00 to 12:30	Introduction Capital Planning Concepts Pillar 2 / ICAAP Overview	Stress Testing Methodology Retail Lending Portfolio Loss Estimation	Stress Testing Methodology Business Line Earnings Analysis and Revenue Forecasting	Capital Stress Testing, Ongoing Capital Management and Governance Expectations	Case Study Debrief Discussion #3 (con't) Paul Sternhagen and Ed Pelz
	Paul Sternhagen Federal Reserve Bank of San Francisco	Paul Sternhagen Federal Reserve Bank of San Francisco	Paul Sternhagen Federal Reserve Bank of San Francisco	Paul Sternhagen Federal Reserve Bank of San Francisco	Future of Capital Regulation Course Wrap-up Paul Sternhagen and Ed Pelz
12:30 to 1:30	LUNCH	LUNCH	LUNCH	LUNCH	LUNCH
1:30 to 3:00	Capital Stress Testing Process Overview and Supervisory Expectations	Case Study Session #2 Credit Risk Loss Estimation Process	Stress Testing Methodology Revenue Forecasting Paul Sternhagen	Case Study Session #6 Capital Policy Review Assessment of Capital Management Program	Free time
	Ed Pelz Federal Reserve Bank of Chicago	Paul Sternhagen and Ed Pelz	Case Study Session #5 Revenue Forecasting Paul Sternhagen and Ed Pelz	Paul Sternhagen and Ed Pelz	
3:00 to 3:30	BREAK	BREAK	BREAK	BREAK	
3:30 to 5:00	Case Study Session #1 Discuss Bank Background Materials and Capital Plan	Stress Testing Methodology Securities and Market Risk Loss Estimation Paul Sternhagen	Case Study Debrief Discussion #1 Estimation Methodologies and FRB Supervisory Approach	Case Study Debrief Discussion #2 Capital Policy Assessment and Governance Discussion	
	Paul Sternhagen and Ed Pelz	Case Study Session #3 Securities & Market Risk Loss Estimation Process Paul Sternhagen and Ed Pelz	Paul Sternhagen and Ed Pelz	Paul Sternhagen and Ed Pelz	