



## Madrid Chapter Meeting

### **SREP: An Effective Tool for Risk Management or Just a Regulatory Burden?**

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**Date** 28 September 2017

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**Time** 7:00 - 9:30 PM

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**Venue** Instituto de Estudios Bursátiles (IEB)  
Aula 16 Alfonso XI, 6 Planta: 3  
Madrid 28014, Spain

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**Speakers** **Alberto Calles**, Partner – Financial Regulation at PwC  
**Juan Carlos Estepa**, CRO at Bankia & Chairman at Club de Riesgos  
**Juan Carlos García Céspedes**, Capital Measurement Director at BBVA

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**Moderator** **Roberto Savina**, GARP Madrid Chapter Director

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**Synopsis** The Supervisory Review and Evaluation Process (SREP) framework is well established since 2014 and has been applied in practice since 2016.

SREP gives supervisors a harmonised set of tools to examine a bank's risk profile from four different angles: business model, governance and risk management, capital and liquidity/funding.

The speakers will debate if SREP is just a (demanding) regulatory requirement or it has become a useful tool to enhance the risk management process.

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**Contact****Roberto Savina, FRM***GARP Madrid Chapter Director*Associate Professor at IEB - Instituto de Estudios Bursatiles and  
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