



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the web seminar on

“ICAAP MORNING SESSION”

Via Cisco WebEx Meetings from 18 - 19 May 2022

OBJECTIVES

The morning session is focused on the ICAAP guide of the ECB and on experiences from a horizontal perspective. Moreover, we address the ICAAP and its role within the SREP and provide a perspective on implementation for LSIs in Germany.

TARGET GROUP

Bank supervisors with a focus on the ICAAP and/or a specific interest in the LSI segment.

FORMAT

Presentations, discussions

TRAINERS

Experts from Deutsche Bundesbank, ECB, Banka Slovenije and industry

REGISTRATION

Please register via the ESE website: [https://www.e-se-initiative.org/e-se-en/trainings/online-registration](https://www.ese-initiative.org/e-se-en/trainings/online-registration)

Training Fee: 150 Euro

Invoices will be issued after the seminar by the ESE Secretariat.

Please note that registrations can still be withdrawn without fee until the registration deadline. After the registration deadline the training fee will become due.

Registration Deadline: Monday, 9 May 2022

Confirmations and the link for participation will be sent after the registration deadline by the ESE Secretariat.

The web seminar will be delivered via WebEx.



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

ESE Web Seminar “ICAAP Morning Session”

PROGRAMME

Wednesday, 18 May 2022

09.00 - 09.15 Welcome and introduction

Dr. Tobias Volk

*On-site Inspections & Implementation of International Standards Division, Deutsche Bundesbank
and
ESE Representative*

09.15 - 10.45 Session I:
“Case study: Practical experiences and considerations on regulatory requirements for banks”

Tomaž Rotovnik

Adviser Regulator, Banka Slovenije

10.45 - 11.00 Break

11.00 - 12.30 Session II:
“ICAAP and its role in SREP - Implementation for LSIs in Germany”

- Understanding ICAAP
- Aspects of proportionality
- A pragmatic ICAAP approach for LSI SREP

Dr. Tobias Volk

On-site Inspections & Implementation of International Standards Division, Deutsche Bundesbank

12.30 End of Day 1



Thursday, 19 May 2022

- 09.00 - 10.30 **Session III:**
“The ICAAP guide of the ECB - experiences from a horizontal perspective”
- ECB ICAAP expectations versus bank practices
 - Usage of ICAAP outcomes
 - ICAAP perspectives, internal capital definition and stress testing

Marlon Maaß
Methodologies and Standards Development Division,
ECB

10.30 - 10.45 Break

- 10.45 - 12.15 **Session IV: An insight from the banking industry**
- Managing ICAAP process in a large international/cross-border bank
 - Regulatory challenges from banking perspective
 - Managing climate risk in the ICAAP framework

Sara Lambing
Head of Integrated Risk Analysis,
Raiffeisenbank International Austria

12.15 End of Day 2 and end of Web Training

WEB SEMINAR ORGANISATION AND HOSTING

ESE Secretariat at Deutsche Bundesbank, Central Office Frankfurt

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