



## The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the webinar on

### **“ICAAP MORNING SESSION”**

Via Cisco WebEx Meetings on Wednesday 1st July 2020

#### **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. Each speaker slot will include a Q&A and discussion section in order to share different experiences and perspectives.

#### **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 and ECB

#### **REGISTRATION**

Please register via the ESE website: [registration link](#)

Registration Deadline: Friday, 26 June 2020

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

The webinar will be delivered via WebEx. Enrollment is free of charge, however, participation might be limited both in terms of total participants and by participants per institution.

#### **WEBINAR ORGANISATION AND HOSTING**

ESE Secretariat at Deutsche Bundesbank, Central Office Frankfurt

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EUROPEAN SUPERVISOR EDUCATION INITIATIVE

## ESE Webinar

# “ICAAP Morning Session”

### PROGRAMME

Wednesday, 1 July 2020

9.00 - 9.15 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:**  
“The ICAAP guide of the ECB - experiences from a horizontal perspective”

- ECB ICAAP expectations versus bank practices
- Data quality aspects
- Usage of ICAAP outcomes
- ICAAP perspectives, internal capital definition and stress testing

*Marlon Maaß*

*Methodologies and Standards Development Division,  
ECB*

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*

*Banking and Financial Supervision  
Implementation of Pillar 2 (ICAAP/SREP)*

12.30 End of Webinar