



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the web seminar on

“ICAAP Morning Session - The ICAAP from Various Perspectives”

via Cisco WebEx Meetings on 27 October 2021

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

Banking 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 and Banka Slovenije

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)

Registration Deadline: Wednesday, 13 October 2021

Training Fee: None. This training is offered without any fee.

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

The web seminar will be organised via WebEx.

WEB SEMINAR ORGANISATION AND HOSTING

ESE Secretariat at Deutsche Bundesbank, Central Office Frankfurt

Email: ese-initiative@bundesbank.de

Phone: 069/9566-3093 or -5107



ESE Web Seminar

“ICAAP Morning Session - The ICAAP from Various Perspectives”

PROGRAMME

Wednesday, 27 October 2021

- 8.45 - 9.00 **Welcome and introduction**
*Dr. Tobias Volk,
On-site Inspections & Implementation of International Standards
Division, Deutsche Bundesbank
and ESE Representative*
- 09.00 - 10.15 **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*
- 10.15 - 10.30 Break
- 10.30 - 11.45 **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*
- 11.45 - 12.00 Break
- 12.00 - 13.15 **Session III: Case study: Practical experiences and
considerations on regulatory requirements for banks**

*Tomaž Rotovnik
Adviser Regulator, Banka Slovenije*



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

ABOUT ESE

The European Supervisor Education Initiative (ESE) is an alliance of central banks and supervisory authorities in Europe with the objective to qualify financial supervisors in Europe. Its members are Bank of Slovenia, Banque centrale du Luxembourg, Czech National Bank, De Nederlandsche Bank, Deutsche Bundesbank, German Federal Financial Supervisory Authority and Oesterreichische Nationalbank.

ESE is committed to high level training based on uniform standards to enhance financial supervisors' knowledge and skills and to promote a common European supervisory culture and practice. The initiative offers a modular seminar programme for banking, insurance and securities and markets supervisors, financial stability analysts and economists from central banks and supervisory authorities in Europe.

ESE is always open to new members or cooperations. Any contribution by European central banks, supervisory authorities or other institutions in the field of financial supervision sharing the idea that training is crucial to the success of financial supervision is highly appreciated.