



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the web seminar on

**“ICAAP MORNING SESSION - INTERACTIVE CASE STUDIES”**

via Cisco WebEx Meetings on 18 January 2023

**OBJECTIVES**

This interactive training is focused on the ICAAP guide of the ECB and on experiences from a horizontal perspective. Participants learn to apply the principles of the guide in practice.

**TARGET GROUP**

Bank supervisors with a focus on the ICAAP.

**FORMAT**

Case studies with presentations and discussions.

**TRAINERS**

Experts from Deutsche Bundesbank and the ECB



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

## ESE Web Seminar

### “ICAAP Morning Session - Interactive Case Studies”

#### PROGRAMME

#### Wednesday, 18 January 2023

09.00 - 09.30 **Welcome and introduction**

*Dr. Tobias Volk and Marina Zaruk,  
On-site Inspections & Implementation of International  
Standards Division, Deutsche Bundesbank*

*Marlon Maass and Jens José Meilinger  
Business Model, Capital & Crisis (BCC) Division, ECB*

*and ESE Representative*

09.30 - 10.15 **1st Case Study (work in subgroups)**  
**“Internal Capital”**

10.15 - 10.45 Sharing subgroup results with complete seminar group

10.45 - 11.00 Break

11.00 - 11.45 **2nd Case Study (work in subgroups)**  
**“Quantification of risk in the Economic Perspective”**

11.45 - 12.30 Sharing subgroup results with complete seminar group  
and wrap-up of seminar



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## ORGANISATIONAL INFORMATION

### 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: 0,00 Euro

Registration Deadline: Wednesday, 4 January 2023

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

Due to the interactive character of this training the number of attendees will be limited.

### WEB SEMINAR ORGANISATION AND HOSTING

ESE Secretariat at Deutsche Bundesbank, Central Office Frankfurt

Email: [ese-initiative@bundesbank.de](mailto:ese-initiative@bundesbank.de)

Phone: 069/9566-35107 or 069/9566-37809

### ABOUT ESE

The European Supervisor Education Initiative (ESE) is an alliance of central banks and supervisory authorities in Europe with the objective to further 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.