



07th December, 2023



09:00 – 17:00 CET



Virtual | On-site



Refer pricing structure

Have a question? Send us a mail to:  
[aaa.aspectadvisory.eu](mailto:aaa.aspectadvisory.eu)

## Harmonised ECB ICAAP-/ ILAAP guidelines

### OVERVIEW:

ICAAP and ILAAP is the internal treatment of solvency- (ICAAP) and liquidity risks (ILAAP). In 2018, the ECB has published their best practice expectations on how banks should internally deal with risks. The guidelines are organized along 7 Pillars: Board involvement, Relevance, Normative & Economic Perspective, Risk identification, Buffer composition, Risk measurement, and Stress testing. The seminar is based on first hand project experience and benchmarking w.r.t. gap analysis- and -closing/ implementation. It covers (a.o.) important concepts like Risk Appetite, ICAAP/ ILAAP documentation, comprehensive risk identification, robust risk modelling.

### AGENDA OUTLINE:

#### Session:

- ICAAP and ILAAP Overview
- ICAAP and ILAAP Governance
- ICAAP and ILAAP: Linkage into Risk Management
- ICAAP and ILAAP: Normative vs. Economic perspective
- ICAAP and ILAAP: Risk inventory
- ICAAP: Capital and capital components
- ILAAP: Liquidity buffer and stable funding
- ICAAP and ILAAP: Risk models
- ICAAP and ILAAP: Stress testing
- Summary

### SEMINAR FORMAT:

- This seminar will be conducted in English
- This session will be conducted via Microsoft Teams. On completion of your registration you will receive a link to the meeting

### WHO SHOULD ATTEND:

We believe that this seminar is most useful for participants from:

- Supervisors
- Risk management
- Risk controlling
- Internal audit
- Model Validation

### COURSE MATERIAL:

- Sessions are recorded and could be obtained on request at the end of the seminar
- Trainers presentation slide decks could be obtained on request at the end of the seminar
- Certificates will be awarded at the completion of the seminar

### CERTIFICATE:

- Certificates will be emailed to the participants on completion of the seminar