

ICLAAP = ICAAP & ILAAP AND STRESS TESTING (CAPITAL & LIQUIDITY) MANAGEMENT MASTERCLASS



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Course Overview

The impact of the Corona Virus on the economy and the society may have far-reaching consequences for financial institutions. ICAAP and ILAAP each include a normative and an economic perspective. The normative perspective contains the prudential requirements of Pillar I.

At the time of drafting the outline, it is clear that COVID - or specifically the measures taken by governments to control the outbreak - will have a big impact on the global economy. It is not clear yet how big this will be - the only certainty is that it will be negative. In ICAAP terms Regulators will probably focus more attention on operational resilience, IFRS9, capital adequacy and liquidity. In the course we will discuss ICAAP & ILAAP theory, methodology and principles. Along with managing the processes, stress testing, dealing with information gathering, oversight roles. We would cover the Practical approaches and real-world techniques for ICAAP & ILAAP assessment and reporting.

We will incorporate as much as is known about its impact generally and on bank regulation specifically, as the workshop schedules unfold. ICLAAP = ICAAP & ILAAP effectiveness course will impart to participants the fundamentals and the dynamics of ICAAP and ILAAP processes including objectives, roles, responsibilities, technical aspects, key challenges and, the reporting design and what regulators expect to see.



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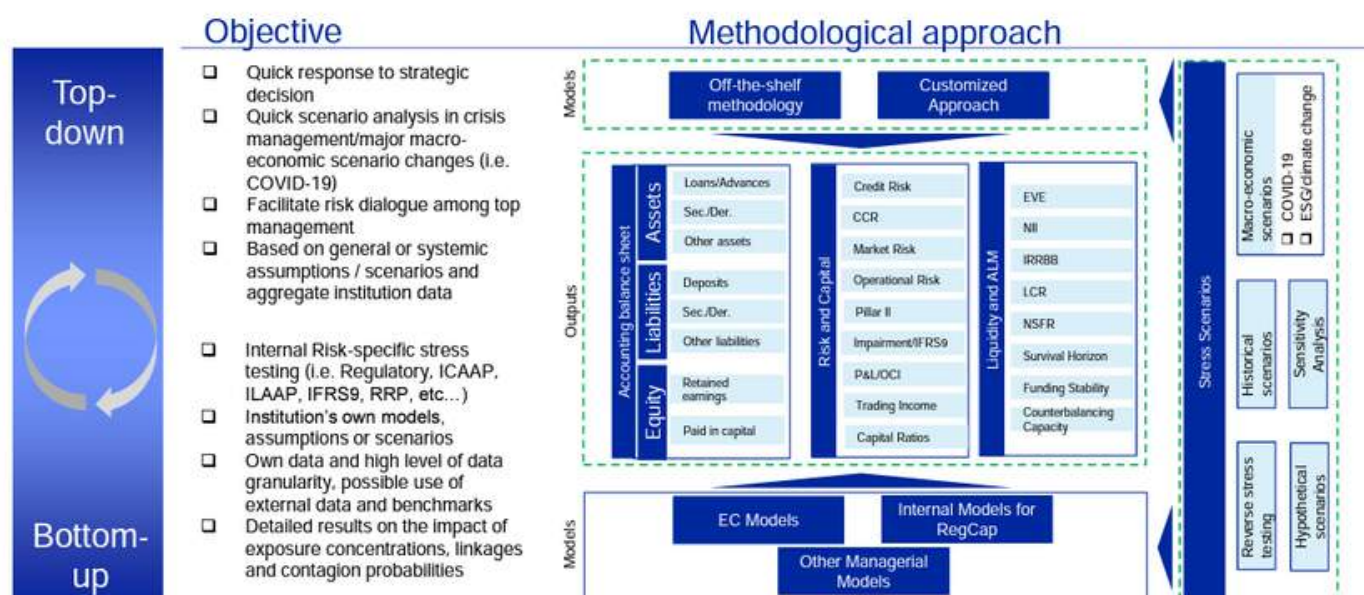
BECOME AN EXPERT

Benefits of Attending



- Technical challenges in ILAAP and ICAAP
- ICAAP & ILAAP in managing Capital and Liquidity adequacy
- Ensuring an understanding of LCR and NSFR
- Stress testing and Contingency Funding Plan
- Effective ICAAP & ILAAP Framework
- ICAAPs and recovery plans
- ILAAP: Liquidity buffer and stable funding

Global Stress Testing Framework



Who Should Attend :

The in-house training version may be tailored to your specific industry need. This course is suitable for novice and experienced participants. It is designed robustly to give you both basic concepts and principles for novice participants as well as ample opportunity for experienced participants to amplify the principles and concepts through reflection on your own work experience.

- Chief Risk Officer/Head of Risk
- Head of Liquidity Risk
- Head of Treasury/Balance Sheet.
- Management/Asset-Liability Management
- Head of Market Risk
- Head of Finance
- Head of Compliance/Regulation
- Programme Directors/Project
- Managers for ICAAP
- Risk Team
- Risk Managers
- Liquidity Managers.
- Capital Management Managers.
- Senior/Executive Management.
- Heads of Audit.
- Basel III Project Managers.
- Business Heads.
- Risk Management Professionals.
- Regulators.
- Managers for ILAAP



After Attending This Course You Will Be Able To:

- Implementing and understanding ICAAP & ILAAP requirements and reporting
- Principles for the implementation of ICAAP
- LCR (Liquidity Coverage Ratios) requirements
- NSFR (Net Stable Funding Ratios) requirements
- Stress testing and Contingency Funding Plan
- Ensuring an understanding of LCR and NSFR internal interaction for better management of risk
- ICAAP in management and decision making processes
- Learn consistency with methodology for liquidity and capital stress tests
- Recovery plan against the existing risk management framework
- Formulating the ICAAP document (structure and drafting)
- The Problems of Funds Transfer Pricing (FTP)
- Risk Appetite Framework
- Review of Recovery Plan scenarios and options with the use of historical studies and benchmarking
- Simulate and analyse of the outcomes of the stress test exercise on key solvency and liquidity metrics
- Design and calibrate risk appetite metrics consistent with ICAAP/ILAAP processes

AGENDA

ICAAP and ILAAP Normative perspective vs. economic perspective:

- Definition & components of ICAAP & ILAAP
- Methodological requirements
- Commonalities and differences
- Scenario generation: selection & consistency
- Implementation options and challenges
- Internal Audit & Artificial Intelligence

Pillar 2 capital requirements :

- Pillar 1 vs Pillar 2
- Pillar 2 risks – IRRBB, Liquidity Risk and other risks
- Capital management and balance sheet management
- RWA changes: CVA, stressed VAR, Central counterparties, and SME RWA changes

ICAAP and ILAAP Risk inventory :

- From business model to material risks
- Quantification requirements and materiality
- Priorisation and standardising
- Implementation options and challenges
- Methodological approach to risk mapping

ICAAP and ILAAP: Risk models

- Requirements, implementation options and challenges
- Requirements on validation
- Interplay between statistical & non-statistical modelling approaches
- Integration and use of the risk appetite framework

Integrated Stress Testing :

- Supervisory guidelines: Stress Testing and Reverse Stress Testing
- Interaction between ICAAP&ILAAP stress tests
- Linking stress tests and the capital plan
- An integrated approach to Stress Testing
- Scenario definition and selection
- Structural modelling approach
- Setup of risk type specific stress tests

ICAAP Report Structure :

- Main sections of an ICAAP report
- General information common to ILAAP
- ICAAP specific information

Business Model and Strategy :

- Current business model
- Projections for key financial metrics
- Link with ICAAP and ILAAP

Risk Diversification and Integration:

- The concept of risk diversification
- Regulatory requirements for risk integration
- Methodological approach to risk integration
- Pros and Cons of the different options

ICAAPs and recovery plans:

- Consistency between ICAAPs and recovery plan
- Recovery scenarios and option
- Recovery plan against the existing risk management framework
- Identification of a range of triggers
- Early warning indicatorss



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- First Atlantic bank
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- Nedbank
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- Nedbank
- LCB Bank
- BCH Bank
- UMB Bank
- Bank of Kigali
- Safwa Islamic Bank
- Bank Windhoek
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- The United Bank
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- Bank Audi
- QNB
- Fidelity
- DBN
- Alizz Islamic Bank
- National Bank of Malawi
- MoniPlus
- NFC Bank
- BPR
- CABS
- Steward Bank
- PRASAC
- Central bank Oman
- Alliance Bank Malaysia
- Pride Microfinance Ltd
- FDH Financial Holdings
- Exim Bank
- MyBucks
- BNP Paribas
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- Grenada Co-operative Bank Ltd
- St. Kitts Nevis Anguilla National Bank Ltd
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- Keystone Bank
- Saib Bank
- Bank Muscat
- Afreximbank
- Raw Bank
- FBN Bank
- Bred Bank
- Union Bank
- Credit Bank
- Ly Hour
- SABB
- BANK ABC
- NBS Bank
- BCI
- Centenary Bank
- National Trust Bank
- National Bank of Egypt
- Rand Merchant Bank
- Capricorn Group Limited
- Egyptian Arab Land Bank
- Coronation Merchant Bank
- Arab Africa International Bank
- Safwa Islamic Bank
- United Development Bank
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