



Committed to
professional excellence

INDIAN INSTITUTE OF
BANKING
& FINANCE

Two Days Online Program on : “Internal Capital Adequacy and Assessment Process (ICAAP)”

From 11th May to 12th May 2023



Program Objective :

- To understand the meaning and explanation of ICCAP and the importance of developing an ICAAP process.
- To understand the framework of ICCAP and the methods and processes to assess the various Pillar-II risks and capital assessment and planning.
- To understand step-by-step processes that drive an ICAAP.
- To evaluate the most efficient stress testing program with an early warning system
- To understand Bank's vision for the management of capital and its policies, procedures and strategies for the management of all types of risk.



Content Overview :

- Basel Committee Capital Adequacy Framework
- Three Pillars of Basel Framework
- ICAAP and Regulatory (RBI) Guidelines
- ICAAP Structure
- Review of ICAAP
- Assessment of Pillar 1 Risk to assess their capital adequacy.
- Assessment of major Pillar 2 risks and capital allocation against them
- Tools and technique for measuring IRRBB, Liquidity Risk, Reputation risk, Business risk, Strategic Risk, Counterparty risk
- Preparation of Risk Appetite Statement and Capital Planning
- Stress Testing



Target Group :

Ideal for Risk Management/ Economic Research/Analytical Division of Banks and Financial Institutions.



Pedagogy

Virtual (Online) interactive lectures,, Deep dive discussions, caselets, simulation, exercise, Presentations Sessions will be handled by experienced faculties and experts from industry.



Training Fees :

₹ 4,000/- per participant plus GST @18% aggregating to ₹ 4,720/-.



For Details & Nomination, please contact :

Dr.Priti Aggarwal
Zonal Head, PDC-WZ, IIBF
Phone No.: 022 – 6850 7022
Email:head-pdcwz@iibf.org.in
Mobile No. 99872 65517



Scan here to register for the
Program