

DAY 1

Introduction to ICAAP

Introduction to Risk Portfolio Modeling

Stress Testing

Risk Appetite and Risk Tolerance for Bank Risk Budgeting

DAY 2

Bank Business Model under stress

Business Lines and critical Functions

Recovery Plan Governance

Recovery Plan Indicators

Levels of Early Warning Indicators and Triggers

DAY 3

Recovery Options

Execution Timeframes

Impact Assessment on Financial Indicators

Feasible of Recovery Options

Regulatory and third party approvals

Recovery plan Assessment

DAY 4

Developing Resolution Strategies and Operational Resolution Plans

Identification of Critical Functions and Critical Shared Services

Operational resolution plans

Resolution powers to support implementation of the strategies

Firm-specific cross-border cooperation agreements