ICAAP Implementation for Banks Training Course

Professional Development Training Course Outline

Category	Banking Institute	**Duration**	5 Days
Base Fee	$1,500 USD	**Delivery Mode**	Online / On-site Hybrid

Course Introduction

The Internal Capital Adequacy Assessment Process (ICAAP) is a critical pillar of modern banking risk management, enabling financial institutions to assess, maintain, and optimize capital adequacy beyond minimum regulatory requirements. ICAAP Implementation for Banks Training Course equips banking professionals with practical knowledge and advanced techniques to develop, implement, validate, and enhance ICAAP frameworks that align with global regulatory standards, strengthen governance, and improve strategic decision-making.

Participants will gain hands-on expertise in designing robust ICAAP models, conducting risk-based capital assessments, performing scenario analysis, reverse stress testing, and integrating Environmental, Social and Governance (ESG) risks, digital banking risks, cyber risk, and AI-driven risk analytics into capital planning. Through practical case studies, regulatory guidance, industry best practices, and real-world banking examples, the program enables participants to strengthen capital resilience, improve regulatory compliance, enhance board reporting, and support sustainable growth while meeting supervisory expectations from central banks and international regulators.

Programme Curriculum

ICAAP Implementation for Banks Training Course

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Course Duration

5 days

Course Objectives

By the end of this course, participants will be able to:

1. Understand the ICAAP framework under Basel III and Basel IV regulatory requirements.
2. Develop a comprehensive risk-based capital planning framework.
3. Integrate Enterprise Risk Management (ERM) into ICAAP implementation.
4. Perform capital adequacy assessment using advanced risk measurement techniques.
5. Conduct stress testing, reverse stress testing, and scenario analysis.
6. Assess credit, market, operational, liquidity, and IRRBB risks within ICAAP.
7. Incorporate ESG Risk, Climate Risk, and Sustainability Risk into capital planning.
8. Apply AI-driven risk analytics, data analytics, and predictive risk modeling in ICAAP.
9. Strengthen risk governance, board oversight, and regulatory reporting.
10. Develop effective ICAAP documentation, policies, and implementation roadmaps.
11. Validate ICAAP models using model risk management best practices.
12. Enhance supervisory engagement through effective regulatory compliance and reporting.
13. Build resilient banking strategies supporting capital optimization, business continuity, and long-term financial stability.

Target Audience

- Chief Risk Officers (CROs)
- Risk Management Professionals
- Basel III & Regulatory Compliance Officers
- Internal Auditors and Risk Auditors
- Finance and Treasury Professionals
- Credit Risk, Market Risk and Operational Risk Managers
- Central Bank Supervisors and Financial Regulators
- Senior Bank Executives, Board Members and Capital Planning Teams

Course Modules

Module 1: ICAAP Fundamentals and Basel Framework

- ICAAP concepts and regulatory objectives
- Basel III and Basel IV capital requirements
- Pillar I, Pillar II and Pillar III integration
- Capital adequacy principles and governance
- Regulatory expectations and supervisory review

- **Case Study:** Developing an ICAAP roadmap for a commercial bank transitioning to Basel III.

Module 2: Risk Identification and Capital Assessment

- Credit risk assessment
- Market risk measurement
- Operational risk capital estimation
- Liquidity and funding risk evaluation
- Risk appetite framework integration
- **Case Study:** Enterprise-wide risk assessment and capital allocation for a regional bank.

Module 3: Stress Testing and Scenario Analysis

- Stress testing methodologies
- Reverse stress testing
- Macroeconomic scenario development
- Capital impact analysis
- Recovery planning
- **Case Study:** Capital resilience assessment during an economic downturn.

Module 4: Capital Planning and ICAAP Models

- Capital forecasting models
- Internal capital allocation
- Capital optimization strategies
- Economic capital models
- Risk-adjusted performance measurement
- **Case Study:** Multi-year capital planning for business expansion.

Module 5: Governance, Compliance and Regulatory Reporting

- Board responsibilities
- ICAAP governance framework
- Regulatory reporting requirements
- Internal controls and audit
- Supervisory review process (SREP)
- **Case Study:** Preparing ICAAP documentation for a central bank inspection.

Module 6: Emerging Risks and Digital Banking

- ESG and Climate Risk integration
- Cybersecurity risk assessment
- Digital banking risks
- FinTech and AI risk management
- Third-party and outsourcing risks
- **Case Study:** Incorporating cyber risk into ICAAP capital calculations.

Module 7: ICAAP Validation and Continuous Improvement

- Model validation techniques
- Independent review processes
- Risk data quality management

- Performance monitoring
- Continuous improvement framework
- **Case Study:** Independent validation of an ICAAP model after regulatory findings.

Module 8: ICAAP Implementation Workshop

- Step-by-step ICAAP implementation roadmap
- Developing ICAAP policies and procedures
- Practical documentation templates
- Implementation challenges and solutions
- Action planning for participants' institutions
- **Case Study:** End-to-end ICAAP implementation project for a medium-sized commercial bank.

Training Methodology

- Interactive lectures and presentations.
- Group discussions and brainstorming sessions.
- Hands-on exercises using real-world datasets.
- Role-playing and scenario-based simulations.
- Analysis of case studies to bridge theory and practice.
- Peer-to-peer learning and networking.
- Expert-led Q&A sessions.
- Continuous feedback and personalized guidance.

Register as a group from 3 participants for a Discount

Send us an email: info@fineskilltrainingcenter.org or call *+254769199797*

Certification

Upon successful completion of this training, participants will be issued with a globally- recognized certificate.

Tailor-Made Course

We also offer tailor-made courses based on your needs.

Key Notes

a. The participant must be conversant with English.

b. Upon completion of training the participant will be issued with an Authorized Training Certificate

c. Course duration is flexible and the contents can be modified to fit any number of days.

d. The course fee includes facilitation training materials, 2 coffee breaks, buffet lunch and A Certificate upon successful completion of Training.

e. One-year post-training support Consultation and Coaching provided after the course.

f. Payment should be done at least a week before commence of the training, to Fineskill Training Center account, as indicated in the invoice so as to enable us prepare better for you.

Upcoming Scheduled Sessions

Start Date	End Date	Location	Price
28 Sep 2026	02 Oct 2026	Online	$1,000
28 Sep 2026	02 Oct 2026	Physical	$1,500
28 Sep 2026	02 Oct 2026	Physical	$0
28 Sep 2026	02 Oct 2026	Physical	$0
28 Sep 2026	02 Oct 2026	Physical	$0
28 Sep 2026	02 Oct 2026	Physical	$0
28 Sep 2026	02 Oct 2026	Physical	$0
28 Sep 2026	02 Oct 2026	Physical	$0

Ready to enroll or request a customized program? Book online or contact us:

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