



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the seminar on

**“ILAAP -
EVALUATION OF LIQUIDITY
RISK MANAGEMENT”**

hosted by: Banque centrale du Luxembourg

Date: 30 November – 2 December 2026

Venue: Luxembourg

OBJECTIVES

The programme is designed to familiarize the participants with the current regulatory issues in liquidity risk management and supervision by combining regulatory SSM and non-SSM aspects. This seminar offers participants from central banks and financial sector supervisory authorities an opportunity to share and deepen their knowledge on the Supervisory Review and Evaluation Process (SREP) and its Internal Liquidity Adequacy Assessment Process (ILAAP). Supervisors with long track records in the supervisory environment will highlight the state-of-play on liquidity risk from a supervisory perspective. Participants will have the chance to discuss liquidity-related topics on a broad basis with experts from competent authorities, ECB, EBA and a bank representative from an international, cross-border operating bank.

TARGET GROUP

This seminar aims to prepare banking supervisors on liquidity risk to assess and evaluate the liquidity risk management practices of financial institutions in a broad sense and offers participants an opportunity to share and deepen their knowledge on the application of the new ILAAP framework.

FORMAT

Presentations and discussions

TRAINERS

Supervisory experts and industry expert



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PROGRAMME

Day 1, Monday, 30 November 2026

12.30 – 13.15 Registration and light lunch

13.15 –14.45 Welcome by ESE representative / host

Session I: “Regulatory requirements on liquidity risk Management”

- Regulatory requirements on liquidity and funding risk within -the RAS/SREP
- Developments and challenges
- Practical examples

*Thomas Loczi,
Off -Site Supervision Division –Significant Institutions
Oesterreichische Nationalbank*

14.45 – 15.00 Coffee break

15.00 –16.30 Session II: “Sound practices for intraday liquidity risk management

*Daniel Hellfeier,
Banking Supervisor – DG Systemic & International Banks,
European Central Bank
Robert Hofmeister,
Banking Supervisor - DG Systemic & International Banks,
European Central Bank*

18.00 Social Event with dinner for all attendees and speakers



Day 2, Tuesday, 1 December 2026

09.00 – 10.30

Session III: “SSM methodology on ILAAP”

- Regulatory requirements on ILAAP which is part of Pillar 2`s
- SREP
- Methodology work in progress for the SREP

*Panagiota Tsioutsia,
Senior Team Lead - Directorate General Horizontal Line
Supervision - Traded risks, ALM, Capital & Crisis Division
and*

*Julia Puellbeck,
Supervision Analyst - Directorate General Horizontal Line
Supervision – Integrated Tools & Remediation Division,
European Central Bank*

10.30 – 11.00

Coffee break

11.00 – 12.30

Session IV: “Advancing ILAAP concept further – integration Challenges”

- Czech regulatory requirements on liquidity and funding risk
- Integrating liquidity risk management with other risks management and business decision making

*Jan Bursa tbc
Czech National Bank*

12.30 – 13.30

Lunch break



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13.30 – 15.00 **Session V: “The HSBC liquidity management framework”**

*Coskun Tarkocin tbc.
Global Treasury - Liquidity
HSBC London*

15.00 – 16.30 **Session VI: “The EBA’s current work on liquidity risk”**

- Current regulatory initiatives for improving bank’s liquidity management
- Current state of play and prospects from the EBA

*Fernando Perez,
European Banking Authority*

Day 3, Wednesday, 2 December 2026

09.00 – 10.30 **Session VII: “Liquidity Risk Management of LSIs in Germany”**

- General aspects of (liquidity risk) supervision
- Implementation of regulatory Pillar 2 requirements on liquidity and funding risk (Minimum Requirements for Risk Management)

*Felix Delank
Policy Expert, Deutsche Bundesbank*

10.30 – 11.00 Coffee break

11.00 – 12.00 **Session VIII: “Liquidity stress testing”**

- Scenarios and assumptions
- Main challenges (data quality, scenario design and calibration)
- Challenges ahead (interaction solvency/liquidity, second round effects)

*Annemarie Grass
Supervisor in the Stress Testing Unit, OeNB*

12.00 – 13.00 End of seminar and lunch break

ORGANISATIONAL INFORMATION

SEMINAR VENUE :

Banque centrale du Luxembourg
2, boulevard Royal
L-2449 Luxembourg

Please bring your passport / ID-card.

SEMINAR FEE AND REGISTRATION

Seminar fee: **650,00 € (excl. accommodation)**

Please register via the ESE website:

<https://www.ese-initiative.org/ease-en/trainings/online-registration>

Registration Deadline: **Friday, 30 October 2026**

Confirmations will be sent after the registration deadline by the ESE Secretariat.

Lunches, snacks and drinks will be provided throughout the seminar. One social event with dinner is also included in the seminar fee. Ancillary costs (e.g. additional drinks etc.) are to be borne by the participants themselves.

Invoices will be sent to the individual institutions after the training has taken place. In case a registration already confirmed by ESE is cancelled after the registration deadline and no replacement for this place can be found, the complete seminar fee is due and will be invoiced by ESE.

ACCOMMODATION

After the registration deadline we will inform the participants whether there is a hotel block booking available. In this case the relevant information will be sent together with the confirmation of participation after the registration deadline. In case a hotel block booking cannot be arranged, accommodation should be organised by the participants themselves.



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

SEMINAR ORGANISATION / CONTACT

ESE Secretariat at Deutsche Bundesbank, Frankfurt a.M.

Email: ese-initiative@bundesbank.de

For logistical questions regarding the venue

Banque centrale du Luxembourg

Ms. Aurelie Danieau

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ABOUT ESE

The European Supervisor Education Initiative (ESE) is an alliance of central banks and supervisory authorities in Europe with the objective to further qualify financial supervisors in Europe. Its members are Banque centrale du Luxembourg, Czech National Bank, De Nederlandsche Bank, Deutsche Bundesbank, German Federal Financial Supervisory Authority and Oesterreichische Nationalbank.

ESE is committed to high level training based on uniform standards to enhance financial supervisors' knowledge and skills and to promote a common European supervisory culture and practice. The initiative offers a modular seminar programme for banking, insurance and securities and markets supervisors, financial stability analysts and economists from central banks and supervisory authorities in Europe.