



## The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the online seminar on

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

from 30 September - 1 October 2020

#### 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 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 gather and update knowledge on 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 deepen their knowledge on the application of the new ILAAP framework.

#### FORMAT

Presentations, discussions

#### TRAINERS

Supervisory experts and industry expert

#### REGISTRATION

Please register via the ESE website: [https://www.e-se-initiative.org/e-se-en/trainings/online-registration](https://www.ese-initiative.org/e-se-en/trainings/online-registration)

Registration Deadline: Thursday, 24 Sept 2020

Confirmations and the Link for participation will be sent after the registration deadline by the ESE Secretariat. Enrollment is free of charge, however, participation might be limited both in terms of total participants and by participants per institution.

The web seminar will be delivered via WebEx.

#### WEB SEMINAR ORGANISATION AND HOSTING

ESE Secretariat at Deutsche Bundesbank, Central Office Frankfurt

Email: [ese-initiative@bundesbank.de](mailto:ese-initiative@bundesbank.de)

Phone: 069/9566-3093 or -5107



## ESE Web Seminar

# “ILAAP - Evaluation of liquidity risk management”

### PROGRAMME

#### Wednesday, 30 September 2020

- 08.55                      **Welcome**  
*ESE Representative*
- 09.00 – 09.45          **Session I: Regulatory requirements on liquidity risk management**
- Regulatory requirements on liquidity and funding risk within -the RAS/SREP methodology in Austria
  - New developments and challenges
- Thomas Loczi*  
*Off -Site Supervision Division -Significant Institutions,*  
*Oesterreichische Nationalbank*
- 09.45 – 10.30          **Session II: Liquidity stress testing**
- Scenarios and assumptions
  - Main challenges (data quality, scenario design and calibration)
  - Challenges ahead (interaction solvency/liquidity, second round effects)
- Robert Ferstl*  
*Oesterreichische Nationalbank*
- 10.30 – 10.45          Q&A
- 10.45 – 11.00          Break
- 11.00 – 11.45          **Session III: 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*  
*Financial Market On-Site Inspection Division*  
*Czech National Bank*



- 11.45 – 12.45      **Session IV: SSM methodology on ILAAP**
- Regulatory requirements on ILAAP which is part of Pillar 2`s
  - SREP
  - Methodology work in progress for the SREP

*Jose Arturo Prada Larena  
DG-MS IV - Methodology and Standards Development  
European Central Bank*

12.45 – 13.00      Q&A

13.00                End of Day 1

### Thursday, 1 October 2020

- 09.00 – 09.45      **Session V: 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

*Luis del Olmo  
European Banking Authority*

- 09.45 – 10.30      **Session VI: The Pillar 2 liquidity regime in Sweden**

*Jonas Hild  
Deputy Director Financial Risks  
Finansinspektionen/Swedish FSA*

10.30 – 10.45      Q&A

10.45 – 11.00      Break

- 11.00 – 11.45      **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)

*Thomas Springmann  
Division On-Site Inspections and Implementing of International Standards  
Deutsche Bundesbank*

- 11.45 – 12.45      **Session VIII: The HSBC liquidity management framework**

*Tommy Ho  
Senior Treasury Manager  
HSBC London*



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12.45 - 13.00 Q&A and Closing remarks

13.00 End of Web Seminar