



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)
presents the online seminar on

“ILAAP - EVALUATION OF LIQUIDITY RISK MANAGEMENT”

from 15 - 16 June 2021

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) as well as to exchange views on liquidity risk related topics on a broad basis. Supervisors with long track records from competent authorities will highlight the state-of-play on liquidity risk from various perspectives.

TARGET GROUP

This seminar aims to prepare banking supervisors 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 ILAAP framework.

FORMAT

Presentations, discussions, Q&A

TRAINERS

Supervisory experts and industry expert



ESE Web Seminar

“ILAAP - Evaluation of liquidity risk management”

PROGRAMME

Day 1, Tuesday, 15 June 2021

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|---------------|--|
| 08.55 | Welcome
<i>Host and ESE Representative</i> |
| 09.00 - 9.45 | Session I: Regulatory requirements on liquidity risk management <ul style="list-style-type: none">• Application of the SREP/ILAAP methodology in Austria• New developments and challenges
<i>Thomas Loczi</i>
<i>Off -Site Supervision Division -Significant Institutions,</i>
<i>Oesterreichische Nationalbank</i> |
| 9.45 - 10.00 | Q&A and break |
| 10.00 - 10.45 | Session II: Liquidity stress testing <ul style="list-style-type: none">• Scenarios and assumptions• Main challenges (data quality, scenario design and calibration)• Challenges ahead (interaction solvency/liquidity, second round effects)
<i>Benjamin Neudorfer</i>
<i>Oesterreichische Nationalbank</i> |
| 10.45 - 11.00 | Q&A and break |
| 11.00 - 11.45 | Session III: Liquidity Risk Management of LSIs in Germany <ul style="list-style-type: none">• General aspects of (liquidity risk) supervision• Implementation of regulatory Pillar 2 requirements on liquidity and funding risk (Minimum Requirements for Risk Management)
<i>Kai Schneid</i>
<i>Division On-Site Inspections and Implementing of International Standards, Deutsche Bundesbank</i> |
| 11.45 - 12.00 | Q&A and break |



- 12.00 - 13.00 **Session IV: SSM methodology on ILAAP**
- Regulatory requirements on ILAAP which is part of Pillar 2`s
 - Methodology work in progress for the SREP

*Jose Arturo Prada Larena, Alexis Cabellini, Céline Tcheng
DG-MS IV - Methodology and Standards Development
European Central Bank*

- 13.00 - 13.15 Q&A

Day 2, Wednesday, 16 June 2021

- 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

*Gerbert van der Kamp
European Banking Authority*

- 09.45 - 10.00 Q&A and break

- 10.00 - 10.45 **Session VI: The Pillar 2 liquidity regime in Sweden**

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

- 10.45 - 11.00 Q&A and break

- 11.00 - 11.45 **Session VII: 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 - 12.00 Q&A and break

- 12.00 - 12.45 **Session VIII: The HSBC liquidity management framework**
*Tommy Who
Senior Manager, Group Treasury Liquidity, HSBC London*

- 12.45 - 13.00 Q&A - and of online seminar



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

ORGANISATIONAL DETAILS

REGISTRATION

Please register via the ESE website:

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

Registration Deadline: Tuesday, 1 June 2021

There is no registration fee.

Confirmations will be sent after the registration deadline. 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

ESE Secretariat at Deutsche Bundesbank, Central Office Frankfurt

Email: ese-initiative@bundesbank.de

HOSTING

Czech National Bank

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