



## The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the online seminar on

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

from 3 - 4 February 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

#### REGISTRATION

Please register via the ESE website:

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

**Registration Deadline: Thursday, 21 January, 2021**

**No registration fee; this training is offered without fee.**

Confirmations will be sent after the registration deadline by the ESE Secretariat. 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: 069/9566-7809 or -5107



## ESE Web Seminar

# “ILAAP - Evaluation of liquidity risk management”

### PROGRAMME

#### Day 1, Wednesday, 3 February 2021

- 08.55                      **Welcome**  
*ESE Representative*
- 09.00 - 9.45            **Session I: Regulatory requirements on liquidity risk management**
- Application of the SREP/ILAAP methodology in Austria
  - New developments and challenges
- Thomas Loczi*  
*Off -Site Supervision Division -Significant Institutions,*  
*Oesterreichische Nationalbank*
- 9.45 - 10.00            Q&A and break
- 10.00 - 10.45           **Session II: Liquidity stress testing**
- Scenarios and assumptions
  - Main challenges (data quality, scenario design and calibration)
  - Challenges ahead (interaction solvency/liquidity, second round effects)
- Benjamin Neudorfer*  
*Oesterreichische Nationalbank*
- 10.45 - 11.00           Q&A and break
- 11.00 - 11.45           **Session III: 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 - 12.00           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, Thursday, 4 February 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

*Luis del Olmo  
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*



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12.45 - 13.00 Q&A - and of seminar