



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

“ILAAP - EVALUATION OF LIQUIDITY RISK MANAGEMENT”

from 5 – 6 March 2024

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 web 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 and Q&A sessions.

TRAINERS

Supervisory experts and industry expert.



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

ESE Web Seminar

“ILAAP – Evaluation of liquidity risk management”

PROGRAMME

Day 1, Tuesday, 5 March 2024

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|---------------|---|
| 09.00 | Onboarding and welcome
<i>ESE Representative</i> |
| 09.05 – 9.50 | 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 <p><i>Thomas Loczi,
Off -Site Supervision Division –Significant Institutions,
Oesterreichische Nationalbank</i></p> |
| 9.50 - 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) <p><i>Benjamin Neudorfer,
Oesterreichische Nationalbank</i></p> |
| 10.45 – 11.00 | Q&A and 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 – 12.00 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

*Meriem Dhemaied,
Supervisor - Directorate General Horizontal Line
Supervision, Division Capital Markets & Treasury
Experts, European Central Bank
and
Sara Margarita,
Directorate Horizontal Line Supervision, Division
Supervisory Methodology, European Central Bank*

13.00 – 13.15 Q&A



Day 2, Wednesday, 6 March 2024

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,
Senior Policy Expert – Liquidity Risk,
European Banking Authority*

09.45 – 10.00 Q&A and break

10.00 – 10.45 Session VI: The HSBC liquidity management framework

*Coskun Tarkocin,
Global Treasury - Liquidity,
HSBC Group*

10.45 – 11.00 Q&A and 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)

*Johannes Schlosser,
Banking and Financial Supervision, Policy and
Standards, Deutsche Bundesbank*

11.45 – 12.00 Q&A and end of 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, 27 February 2024

Registration fee: 0 Euro. There is no seminar fee.

The web seminar will be presented online via WebEx.

Confirmations and the link for participation will be sent after the registration deadline.

WEB SEMINAR ORGANISATION

ESE Secretariat at Deutsche Bundesbank, Frankfurt a.M.

Email: ese-initiative@bundesbank.de

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 Bank of Slovenia, 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.