



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the seminar on

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

hosted by: Banque centrale du Luxembourg

Date: 25 – 27 September 2024

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.



PROGRAMME

Day 1, Wednesday, 25 September 2024

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 – 15.15 Coffee break

15.15 –16.45 **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*

17.15 Social Event with dinner for all attendees and speakers



Day 2, Thursday, 26 September 2024

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

Meriem Dhemaied,

*Supervisor - Directorate General Horizontal Line
Supervision, Division Capital Markets & Treasury
Experts*

and

*Sara Margarita and Aniko Sarah Steinmann,
Directorate Horizontal Line Supervision, Division Supervisory
Methodology,
European Central Bank*

10.30 – 11.00 Coffee break

11.00 – 12.00 **Session IV: “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

Davide Vioto,

*Policy Expert in the Liquidity, Leverage, Loss Absorbency and
Capital (LILLAC) Unit, Prudential Regulation and Supervisory
Policy (PRSP) Department,
European Banking Authority*

12.00 – 13.30 Lunch break



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

*Coskun Tarkocin,
Global Treasury - Liquidity
HSBC London*

Day 3, Friday, 27 September 2024

09.00 – 10.30 **Session VI: “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
Deutsche Bundesbank*

10.30 – 11.00 Coffee break

11.00 – 12.30 **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
Czech National Bank*



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12.30 – 13.30 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: 550,00 € (excl. accommodation)

Please register via our website **until Monday, 29 July 2024**

<http://www.ese-initiative.org> or this direct link

[ILAAP - Evaluation of Liquidity Risk Management | European Supervisor Education Initiative \(ese-initiative.org\)](http://www.ese-initiative.org/ILAAP-Evaluation-of-Liquidity-Risk-Management-European-Supervisor-Education-Initiative)

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.



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ACCOMODATION

Banque centrale du Luxembourg has arranged hotel block bookings for rooms at the following hotels:

Best Western Plus Grand Hotel Victor Hugo (9 mn walk from BcL)

2-3 Avenue Victor Hugo

L-1750 Luxembourg

Telephone: +352 26 27 440

Email: info@victorhugo.bestwestern.de

Single bedroom: 155 Euro incl. breakfast; the deadline for the hotel reservation is Tuesday, 17 September 2024.

Hotel Parc Plaza*** (15 mn walk from BCL)

5, Avenue Marie Therese

L-2132 Luxembourg

Telephone: +352 45 61 41 1

Email: reception.bellevue@goereshotels.com

Single bedroom: 170€ per night incl. breakfast; the deadline for the hotel reservation is Monday, 19 August 2024.

Participants are requested to contact the hotel and book the rooms themselves (!) after receipt of the confirmation of participation. The accommodation is not included in the seminar fee.

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

Tel. +352 4774 4346

Email: aurelie.danieau@bcl.lu and training@bcl.lu



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

About ESE

The European Supervisor Education Initiative (ESE) is an alliance of central banks and supervisory authorities in Europe with the objective to qualify financial supervisors in Europe. Its members are Banka Slovenije, 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.

ESE is always open to new members or cooperations. Any contribution by European central banks, supervisory authorities or other institutions in the field of financial supervision sharing the idea that training is crucial to the success of financial supervision is highly appreciated.