



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

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

from 22 – 24 June 2026

### **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, Monday, 22 June 2026

- 09.00                      Onboarding and welcome  
*ESE Representative*
- 09.15 – 10.15      **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*
- 10.15 - 10.30      Q&A and break



- 10.30 – 11.30 **Session II: Liquidity stress testing**
- Scenarios and assumptions
  - Main challenges (data quality, scenario design and calibration)
  - Challenges ahead (interaction solvency/liquidity, second round effects)

*Benjamin Neudorfer,  
Oesterreichische Nationalbank*

11.30 – 11.45 Q&A and break

- 11.45 – 12.45 **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*

12.45 – 13.00 Q&A and end of day 1



**Day 2, Tuesday, 23 June 2026**

09.00 – 10.30 **Session IV: Sound practices for intraday liquidity risk management**

*Daniel Hellfeier,*

*Banking Supervisor, Deutsche Bundesbank*

*Celine Tcheng*

*Banking Supervisor, ECB*

10.30 – 10.45 Q&A and break

10.45 – 11.45 **Session V: 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 day 2



### Day 3, Wednesday, 24 June 2026

09.00 – 10.00 **Session VI: The HSBC liquidity management framework**

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

10.00 – 10.15 Q&A and break

10.15 – 11.15 **Session VII: 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*

*Julia Püllbeck,  
Supervision Analyst  
Supervisory Methodology Division - Financial Risk  
Methodologies, European Central Bank*

11.15 – 11.30 Q&A and end of seminar



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## **ORGANISATIONAL DETAILS**

### **REGISTRATION**

Please register via the ESE website:

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

Registration Deadline: **Friday, 5 June 2026**

Registration fee: **Free of charge.**

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](mailto: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.