SHOQATA E BANKAVE TË KOSOVËS
KOSOVO BANKING ASSOCIATION

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HOUSE OF TRAINING

LUXEMBOURG AID & DEVELOPMENT

ATF LUXEMBOURG

Risk Management: Liquidity Risk

Date: January 28th-30th 2020
Venue: Kosovo Banking Association

COURSE OVERVIEW

Since the Financial Crisis of 2008, which is often described as a liquidity crisis, liquidity risk has become a major area of focus in risk management. Many of the changes in Basel III target liquidity risk and how banks can protect themselves against it. The purpose of this two-day course is to provide participants with a good understanding of liquidity risk and how to manage it.

By the end of this course, participants will be able to:

- Understand the various forms of liquidity risk and their sources
- Analyze funding and asset liquidity risk
- Judge the impact of governance and organizational structure on liquidity risk
- Apply the most common methods for measuring liquidity risk
- Develop a contingency funding plan
- Evaluate the regulatory environment for liquidity risk in banks and investment funds
- Understand the changes in Basel III regarding liquidity risk

METHODOLOGY

The methodology is based on theoretical lectures, numerous practical exercises, interactivity and exchange of views, case studies.

AUDIENCE

Banking professionals from banks (commercial and central), financial institutions or supervision authorities, who already has good knowledge of risk management fundamentals and who wishes to acquire a practical understanding of liquidity risk. A good command of English is required!

TRAINING CONTENT

Day I

- Introduction
- Liquidity risk management framework
- Governance and organisational structure
- Asset liquidity risk
- Funding liquidity risk

Day II

- Liquidity risk measurement
- Contingency funding plan
- Liquidity risk regulation

Day III

- The financial crisis 2007-2009: the story
- The financial crisis 2007-2009: the case studies
- Conclusions

DAILY SCHEDULE

09:00 – 10:30	Training
10:30 – 10:45	Coffee break
10:45 – 12:00	Training
12:00 – 13:00	Lunch break
13:00 – 14:30	Training
14:30 – 14:45	Coffee break
14:45 – 16:30	Training
16:30	*End of day ☺*

COURSE INSTRUCTOR

Robert Bistricic

- More than 15 year of Risk Management experience;
- Currently employed at European Investment Bank in Luxembourg as Liquidity Risk Officer, previously worked on Treasury Risk topics at EIB;

- 10 years of central banking experience: Head of Market Strategy, Advisor in Risk Management at Croatian Central Bank;
- Teaching multiple courses on Risk Management and broader finance related subjects (Liquidity risk, ALM, Market risk, Risk governance…), previously Teaching Assistant at Faculty of Economics in Zagreb (Department of Statistics);
- Professional Risk Manager designation holder, MSc in Finance;

REGISTRATION

Send your filled registration forms via email at KBA, or contact us at:
kbatrainingcenter@bankassoc-kos.com or **038 246 171**