



RISK MANAGEMENT: LIQUIDITY RISK

ONLINE TRAINING

Date: 26 to 30 April 2021 (5 sessions)

OBJECTIVES

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 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
- ✚ Analyse funding and asset liquidity risk
- ✚ Judge the impact of governance and organisational 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. This course is NOT a webinar but an interactive training. Participants are encouraged to be engaged in the sessions and to this end to have their webcam on and a well-functioning microphone.

TARGET GROUP

Banking professionals from commercial and central banks, 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.

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LANGUAGE

A good command of English is required.

EXPERT

Robert Bisticic has more than 15 year of Risk Management experience. He is currently employed at European Investment Bank (EIB) in Luxembourg as Head of Asset and Liability Management Unit. Prior to this, he worked as a specialist in Liquidity Risk and Treasury Risk topics. Robert has also 10 years of central banking experience (at Croatian Central Bank) in different areas such as Head of Market Strategy, Advisor in Risk Management. He teaches multiple courses on Risk Management and broader finance related subjects (Liquidity risk, ALM, Market risk, Risk governance...). Robert was also Teaching Assistant at Faculty of Economics in Zagreb (Department of Statistics). Professional Risk Manager designation holder, MSc in Finance.



DATES & DURATION

5 sessions of 3.5 hours each
From 26 to 30 April from 9am to 12:30pm







PLATFORM & TECHNICAL REQUIREMENTS

Webex

In order to join the course participants are requested to have:

-  a stable internet connection
-  a device (preferably a PC) with well-functioning microphone and webcam (mandatory in order to be able to interact with the trainer and their peers).

CONTENT

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

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- ✚ Contingency funding plan
- ✚ Liquidity risk regulation
- ✚ The financial crisis 2007-2009: the story
- ✚ The financial crisis 2007-2009: the case studies
- ✚ Conclusions

REGISTRATION

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