

Risk Management: Liquidity Risk for Banks

VIRTUAL INTERACTIVE TRAINING COURSE
Date: 16 – 17 November 2023 (09:00-16:30)

INTRODUCTION

Since the Financial Crisis of 2008 which has often been 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.

OBJECTIVES

- ✚ 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.

PROGRAMME

- ✚ Introduction
- ✚ Asset liquidity risk
 - ✓ Collateral management
 - ✓ Tightness
 - ✓ Depth
 - ✓ Resilience
 - ✓ Immediacy
- ✚ Funding liquidity risk
 - ✓ Diversification
 - ✓ Cliff effects
 - ✓ Deposits
- ✚ Intraday Liquidity Risk Management
- ✚ Liquidity Risk measurement
 - ✓ LVaR
 - ✓ Balance sheet analysis
 - ✓ Ratio approach
 - ✓ Monitoring tools
 - ✓ Stress testing
 - ✓ Liquidity gaps
- ✚ Contingency funding plan
- ✚ Fund Transfer Pricing (FTP) Systems
- ✚ Future trends

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LANGUAGE

A good command of English is required.

EXPERT

Mr. **Giovanni Gentili**, Head of the Treasury and Liquidity Risk Division at the European Investment Bank (EIB).

TARGET AUDIENCE

Professionals from banks (commercial and central), financial institutions or supervision authorities, who already have good knowledge of risk management fundamentals and who wish to acquire a practical understanding of liquidity risk.



PLACE DURATION DATES

16-17 November 2023 - 09.00 am - 16.30 pm.

PLATFORM AND TECHNICAL REQUIREMENTS

This training course will be held online in a platform to be informed in October (WebEx or Big Blue Button), the link will be sent latest 24 working hours before the course.

To join the course, the participants are required to have:

-  A stable internet connection
-  A device (preferably a PC) with a well-functioning microphone and webcam (mandatory to ensure a proper interaction with the trainer and the other participants)

In addition, the participants are requested to check in advance with their IT department that the IT security policy in their work environment, such as firewalls, allows them to access the online platform with microphone and webcam without any issues.

REGISTRATION

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