

RISK MANAGEMENT: LIQUIDITY RISK

ORGANISATION SHEET

Objectives	<p>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.</p> <p>By the end of this course, participants will be able to:</p> <ul style="list-style-type: none"> > Understand the various forms of liquidity risk and their sources > Analyse funding and asset liquidity risk > Apply the most common methods for measuring liquidity risk > Develop a contingency funding plan > Understand the regulatory environment for liquidity risk in banks and investment funds > Understand the approach to liquidity risk for investment funds
Methodology	<p>The methodology is based on theoretical lectures, numerous practical exercises, interactivity and exchange of views, case studies.</p>
Target group	<p>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.</p>
Language	<p>A good command of English is required.</p>
Participants	<p>Up to 15 participants maximum</p>
Expert	<p>Giovanni Gentili, Head of the Treasury and Liquidity Risk Division at the European Investment Bank (EIB)</p>
Place & Date	<p>Online format, 4 sessions of 3 hours each June 22nd, 23rd, 25th and 26th from 15.00 to 18.00 (no classroom on Wednesday)</p>

Remark: By delivery date, any training documentation shall be subject to regular reviews and updates amending the table of content as described herein.

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- Liquidity Risk Management for Banks
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- Case Study – Bear Stearns
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* One of the core values of the House of Training is pragmatism, the training it provides is therefore: practical, current, modular and targeted.

Bank and finance professionals from all disciplines are facing one international challenge in particular, which is to work together to improve the quality of services while reducing costs, within a framework that is increasingly subject to strict regulations and the use of technology.

In order to face the challenge of delivering fully-adapted training programmes, the House of Training uses a quality management method that it calls "Quality Circles», that bring together professionals and practitioners from the financial sector with shared goals, philosophy and passion for learning. Our quality circles have an intimate knowledge of the real needs in the industry and collaborate actively with the House of Training to integrate this understanding into our programmes.



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