

RISK MANAGEMENT: LIQUIDITY RISK

Virtual Classroom

ORGANISATION SHEET

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 programme. 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

Participants located in North Macedonia

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.

Language

A good command of English is required.

Participants

Up to 15 participants maximum

Expert

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

Place & Date

Online format, 4 sessions of 4 hours each
September 20-22-29-30, 2022 / 9.00 – 13.00

Technical requirements

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).

Platform

WEBEX

Attendees must have working microphones and a webcam is highly desired in order to get the most from the workshop.

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CONTENT

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- Liquidity Risk Management for Banks
 - Gap Analysis
 - LCR
 - NSFR
 - ALMM
 - Intraday Liquidity Risk
 - ILAAP
 - Contingency Funding Plan
- The financial crisis 2007-2009: the case studies
- Conclusions

* 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.

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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