
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 banking regulation 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
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 wish to acquire a practical understanding of liquidity risk.</p>
Language	<p>A good command of English is required.</p>
Participants	<p>Up to 20 participants maximum</p>
Expert	<p>Robert Bisticic</p> <ul style="list-style-type: none">• Since 2014 employed at European Investment Bank in Luxembourg in different Risk Management roles, currently Head of Asset and Liability Management Unit• 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
Place & Date	<p>27-28 September 2023 Skopje</p>

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CONTENT

- Introduction
- Asset Liquidity Risk
- Funding Liquidity Risk
- Intraday Liquidity Risk
- Liquidity Risk Management for Banks
- Liquidity Risk Management for Investment Funds
- Case Studies

* 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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