

Online Training Liquidity Risk Management

COURSE DESCRIPTION

Liquidity risk is a major and integral part of the financial sector. Through this training course participants will gain knowledge on and will:

- be able to define liquidity, cash assets and liquid assets.
- understand the basic objectives of liquidity management.
- have a sense of some practical liquidity issues facing financial organisations.

COURSE CONTENTS

Introduction to Liquidity Risk Management in Financial Institutions

- Liquidity Management really is all about crisis preparedness
- Regulatory Framework of Liquidity Risk Management in Banks
- Strategic Framework of Liquidity Risk Management in Banks
- BCBS Guidance on Liquidity Risk Management: ILAAP.
- The COVID-19 crisis in the financial sector has not even begun. Corporate bankruptcies have not really started in earnest. FI defaults come long after that.

Measuring Liquidity Risk in Banks

Instruments of Liquidity Risk Management in Banks

- Time to Dust-Off the Contingency Funding Plan: are our early warning indicators, communication strategies, mitigation actions suitable for this emerging crisis?
- Asset Side Liquidity Risk Management
- Liability Side Liquidity Risk Management

METHODOLOGY

The training approach will be a combination of trainee centric teaching and active (participatory) learning, and based on the Risk Management international best practices as well as Basel Committee on Banking Supervision's guidelines in liquidity risk.

DELIVERY PLATFORM:

Online via Zoom

DATE AND TIME

17th December 2020, 9-11am (Central African Time)

TARGET GROUP

- Junior, mid-level and senior employees working in Risk, Credit and Strategic management departments.

PREREQUISITE

- Participants should have intermediate financial knowledge and basic risk management knowledge.