

SHORT DESCRIPTION

Name

Liquidity Risk Management

Type

Seminar

Overview

This seminar will provide an in-depth exposure to liquidity risk management concepts and methodologies, such as cash flow modeling, stress testing, and international regulatory requirements. The materials covered will enable participants to identify liquidity risk issues present at most financial institutions; including assessment of funding vulnerabilities, asset liquidity value, roll-over risk, funding liquidity risk, market based liquidity risk, intraday liquidity risk and contingent liquidity risk. This program will include case study work to illustrate and reinforce the concepts presented in the lectures.

Participants

The Liquidity Risk Management Seminar is designed for market and liquidity risk bank examiners. It should be taken before they begin to assess and evaluate the liquidity risk management practices of financial institutions.

Participants should have a general understanding of the background of liquidity risk.

Participants are also strongly encouraged to review the pre-course material.

Dates

15-19 June 2015

Deadline

15 April 2015

Language

English

Venue

Dilijan TC

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