



International Degrees Ltd

Financial Training Academy Courses

From the Heart of the World's Main Financial Centre

The Financial
Training
Academy Ltd

CerELR

An enhanced introduction to **Liquidity Risk Management**

Hands on,
Tutor-led training at:

Bank,
City of London

2 Days

Including:

- Treasury Management in Financial Institutions
- Treasury Management Issues
- Types of Financial Risk
- Defining Liquidity Risk and identifying Liquidity Risks
- Managing Liquidity Risks
- Controlling Liquidity Risk



International Degrees Ltd

UEL Knowledge Dock ♦ 4-6 University Way ♦ London E16 2RD ♦ United Kingdom

Phone +44 (0)20 8223 7434 ♦ Fax +44 (0)20 8223 7502 ♦ info@international-degrees.com

www.international-degrees.com

Company Registered in England № 05912127 ♦ Reg. Off. 35 Beaufort Court, Admirals Way South Quay ,Waterside, London E14 9XL

LOCAL CONTACT



Course Director

The lecturers for this training event will be selected from amongst the faculty of lecturers provided by Risk Reward Limited UK.

Course Description

A two day course for supervisory and management staff covering the theory and practical aspects of the identification, measurement, monitoring, management and control of liquidity risk within financial institutions.

Learning Objectives

By the end of this course participants will have a detailed understanding of the nature of liquidity risk. They will be able to assess its impact upon the trading and non-trading operations of financial institutions and will possess knowledge of the range of activities and actions that are available to measure, manage and control liquidity risk within financial institutions.

Who Should Attend?

- Junior to middle management within Treasury departments of financial institutions.
- Middle office and back office supervisors and management supporting trading operations.
- The course would also be useful for junior and middle ranking internal audit and compliance officers and executives.

Level of Preparation

Basic knowledge of the major products within international money and capital markets. An understanding of basic accounting including cash-flow and balance sheet reporting. Participants should be mathematically literate and should bring with them a financial calculator, e.g. HP12C or HP17B, which they are able to operate.

Course Outline

DAY 1

Session 1 - Introduction

Session 2 - Treasury Management in Financial Institutions

- · Role
- · Function
- · Objectives

Session 3 - Treasury Management Issues

- Historical case studies of liquidity risk issues

Session 4 - Types of Financial Risk

- · Credit Risk
- · Legal Risk
- · Operational Risk
- · Market Risk
- · Liquidity Risk

Session 5 - Defining Liquidity Risk

Session 6 - Identifying Liquidity Risks

- · Yield Curves
- · Forward Curves
- · Counterparty Risk
- · Credit Ratings
- · Market Dealing Practices

Session 7 - Measuring Liquidity Risks

- · Liquidity Gap Analysis
- · Volatilities
- · Duration Analysis
- · Stress Testing
- · Scenario Analysis
- · Credit Risk

DAY 2

Session 1 - Monitoring Liquidity Risks

- · MIS
- · Investment and Debt Policies
- · Hedging Policies

Session 2 - Managing Liquidity Risks

- · Asset and Debt Management Structures
- · Cash-flow Matching
- · Excess Liquidity
- · Borrowing and Lending
- · Fixed income inventory management
- · Stock lending
- · Derivative Hedging

Session 3 - Controlling Liquidity Risk

- · Treasury Liquidity Management function
- · Day-to-day operations
- · Quantity and Quality of Liquidity Risk Indicators
- · Audit Policies
- · Contingency planning
- · Performance Measurement
- · Inter-company Funding
- · Crisis Management
- · Regulatory Environment
- · Capital Adequacy

Session 4 - Wrap-up and conclusions

2 Days
£1200*+ VAT
*Promotional Price

