

# Liquidity Risk Management

Online course

## Chapter 1 - Introduction to Liquidity Risk Management

- Definitions
- Liquidity Risk Management
- BIS Recommendation
- The Subprime Crisis

## Chapter 2 - Liquidity Ratio

- A Look at the Balance Sheet
- Off-balance Products
- Liquidity Ratios
- BIS Recommendations and EU regulation
- Funding Diversification
- Liquidity Coverage Ratio
- Net Stable Funding Ratio
- Additional Liquidity Monitoring Metrics
- Workshop
- Liquidity at Risk
- Workshop

## Chapter 3 - GAP-analysis

- Introducing the Time Element
- Liquidity Curve

## Chapter 4 - Stresstesting and Contingency Funding Plans

- Market Liquidity Risk
- Stresstesting using scenarios
- Contingency Funding Plan

### Price

The price of the course is Euro 770. The price includes recorded training with possibility to ask questions, exercises, and a one-hour individual webinar.

