Liquidity Risk Management

Course in Oslo

09.00 **Welcome and introduction**

09.15 **1. Introduction to Liquidity Risk Management**

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

10.15 **Coffee Break**

10.30 **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

12.00 **Lunch**

13.00 **2. Liquidity Ratios (continued)**

14.00 **3. GAP-analysis**

- Introducing the Time Element
- Liquidity Curve
- Liquidity at Risk
- Workshop

14.45 **Coffee break**

15.00 **4. Stresstesting and Contingency Funding Plans**

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

16.00 **End of course and evaluation**

Price

The price for the course is NOK 8,000. The price includes course material, lunch and refreshments.

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