



## INDIAN INSTITUTE OF BANKING & FINANCE



Two Days Online Program

# LIQUIDITY RISK MANAGEMENT IN BANKS

17<sup>th</sup> July 2023 (Monday) to 18<sup>th</sup> July 2023 (Tuesday)



### Program Objective :

- To understand the concepts of Liquidity, Solvency & Liquidity risk in Banks & FIs
- To understand the Risk Management framework for Liquidity risk
- To understand Liquidity Standards under Basel III guidelines
- To learn about the ALM Policy & functions of ALCO



### Content Overview

- Introduction to Liquidity Risk in Banks - Liquidity and Solvency
- Liquidity Risk Management Framework for Liquidity risk - Structural liquidity system - RBI guidelines
- Asset Liability Management (ALM) Policy - Functions of ALCO - Risk appetite - Tolerance levels
- Identification and Measurement of Liquidity Risk
- Monitoring of Liquidity Risk
- Stress Testing of Liquidity Risk
- Basel III guidelines addressing Liquidity Risk, LCR, HQLA.



### Target Group :

Ideal for Banking and Finance Professionals in Treasury, Risk, Compliance, ALM Departments



### Pedagogy

Virtual (Online) interactive lectures,, Deep dive discussions, caselets, simulation, exercise, Presentations. Sessions will be handled by experienced faculties and experts from industry.

### Training Fees :

₹ 4000/- per participant plus GST @18% aggregating to ₹ 4,720/-.



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**For Details &**

**Nomination,**

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