



27th September, 2023



09:00 – 17:00 CET



Virtual | On-site



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Have a question? Send us a mail to:  
[aaa.aspectadvisory.eu](mailto:aaa.aspectadvisory.eu)

# The Dimensions of Liquidity Risk

## OVERVIEW:

In our seminar you will get an insight into the different dimensions of liquidity risk. We then deal in detail with the regulatory requirements. The focus here is on the European implementation of Basel III, i.e. the CRR. Furthermore, the MaRisk and the requirements to be derived from it for the liquidity risk are discussed. In the further course, the focus is on the practical implementation of the requirements. In this part, adequate stress tests are defined and contingency plans are drawn up. In addition, risk management and control are considered. You will also learn which approaches to pricing the liquidity risk are possible. Finally, there are observations on the market liquidity risk. In addition to examples, options for measuring risk are also discussed here.

## AGENDA OUTLINE:

### 1 Day Seminar –

- Liquidity term
- Legal bases in the national and international context (Basel III, CRD IV, KWG, CRR, LiqV, MaRisk)
- Reporting Requirements (Liquidity Coverage Ratio, Net Stable Funding Ratio)
- Stress testing and contingency planning
- Cash flow modelling
- Risk measurement and control (liquidity gap analysis, liquidity-at-risk, liquidity-value-at-risk)
- Funds Transfer Pricing - Liquidity Cost Management
- Market Liquidity Risk

## WHO SHOULD ATTEND:

We believe that this seminar is most useful for participants from:

- Risk controlling
- Back office
- Proprietary Trading
- Treasury or auditing.
- Regulatory Reporting

## SEMINAR FORMAT:

- This seminar will be conducted in English
- This session will be conducted via Microsoft Teams. On completion of your registration you will receive a link to the meeting

## COURSE MATERIAL:

- Sessions are recorded and could be obtained on request at the end of the seminar
- Trainers presentation slide decks could be obtained on request at the end of the seminar
- Certificates will be awarded at the completion of the seminar

## CERTIFICATE:

- Certificates will be emailed to the participants on completion of the seminar