

 09:00 - 17:00 CET

 Virtual | On-site

 Refer pricing structure

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

# Cost Factor Liquidity Risk

## OVERVIEW:

The pricing of the risk factor of liquidity is becoming increasingly important for institutes - both on the economic and on the regulatory side. Regulatory due to the new requirements of the 4th MaRisk amendment, which requires that the size of the institute be taken into account, from transfer prices to mature transfer price models. Economically due to the cost pressure resulting, among other things, from the Basel specifications, whereby the profitability of the individual products is brought to the fore. In our seminar you will get an insight into the liquidity risk as a cost factor and deal with the regulatory requirements for a transfer pricing system. You will learn how to determine the liquidity cost curve and which approaches to pricing the liquidity risk are possible.

## AGENDA OUTLINE:

### 1 Day Seminar -

- Liquidity as own risk: motivation and definition
- Cost drivers Basel III / CRD IV (CRR)
- Regulatory requirements: 5th amendment to the MaRisk, EBA (CEBS)  
Liquidity Cost Benefit Allocation
- Determination of the liquidity cost curve
- Product-dependent transfer prices: overview of the pricing of different products and the liquidity reserve
- Positioning and assumption of liquidity costs: Theoretical transfer price model, practical realization based on liquidity account vs. internal transactions

## 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

## WHO SHOULD ATTEND:

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

- Risk Controlling
- Treasury
- Back office
- Proprietary trading or auditing

## 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