



## INDIAN INSTITUTE OF BANKING & FINANCE

Two Days Online Program

# LIQUIDITY RISK MANAGEMENT IN BANKS

28<sup>th</sup> November 2023 (Tuesday) &  
29<sup>th</sup> November 2023 (Wednesday)  
(10.00 a.m. to 5.30 p.m.)

### Program Objective:

- To understand the concepts of Liquidity, Solvency, and 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



### 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/-.



### 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.

For Details & Nomination,  
please contact:



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