Liquidity Risk Management

20 - 21 July 2022

Programme Overview

Liquidity risk is one of the main drivers of the 2008 global financial crisis. This course will give an overview of the challenges of managing liquidity risk as well as recommendations to address this important risk and how we an organization help to manage and reduce it, during normal times and with the challenges of COVID-19.

This course is designed to cover the liquidity management lessons learned from the past crisis and how we can avoid making the same mistakes. It uses a structured approach to assess liquidity risk management, asset and liability management, and funding strategy. Understand how banks forecast, control and stress-test their liquidity sources and uses (on and off balance sheet) and build a contingency funding plan to address stress cash outflows, including how they are managing the challenges of cash flow to the COVID-19 crisis. Participants will also learn how to identify banks with weak liquidity and contingency planning within the context of the bank's role within the financial system and develop knowledge of regulations and supervisory guidance on the management of bank liquidity.

Programme Outline

Day 1

Session 1: The aim of this section is to introduce the concept if liquidity risk and explore how it affects the operations.

a. Defining liquidity risk in a bank;
b. Liquidity risk and the implications during crisis;
c. Types and drivers of liquidity risk;
d. Framework for assessing liquidity risk; and
e. Basel requirements in respect of liquidity risk.

Session 2: The aim here is to demonstrate the importance of bank's funding strategy and compliance to regulatory requirements.

a. Sourcing of funds;
b. Application of the Basel requirements;
c. Measurement and management of liquidity risk;
d. Define and measure of liquid and illiquid assets; and
e. Liquidity of assets under stress market conditions.

Case studies and videos will be used to illustrate the concepts.

Day 2

Session 3: The aim of this section is to develop an understanding of liquidity risk from contingent exposures.

a. Type and magnitudes of off-balance sheet exposures;
b. Investment vehicles and securitization; and
c. Custody, correspondent and settlement balances.

Session 4: The aim to this section is to identify the differing sensitivities and tolerances to liquidity risk for different bank business models and to develop an understanding of how banks measure, forecast and stress-test their liquidity risk.

a. Liquidity risk tolerance;
b. Liquidity costs, benefits and risks;
c. Early warning signals of unacceptable risk appetite;
d. Liquidity risk management disclosure;
e. Asset and liability management;
f. Forecasting liquidity needs;
g. Contingency funding plan; and
h. Stress testing.

Case studies and videos will be used to illustrate the concepts.

Who Should Attend

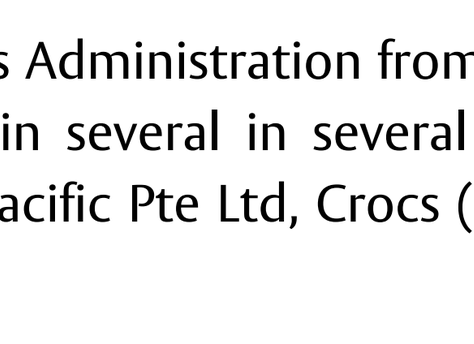
This programme is suitable for anyone wishing to expand their knowledge of Fund Regulation and Reporting, including Compliance Officers and anyone working at Depositaries, Fund Administrators, and Asset Managers involved in Regulatory Reporting. It is also targeted anyone who is responsible for managing liquidity risk.

Programme Delivery

Date	Time
20 July 2022 (Day 1)	Session 1, 9:00am – 12:00pm
	Session 2, 2:00pm – 5:00pm
21 July 2022 (Day 2)	Session 3, 9:00am – 12:00pm
	Session 4, 2:00pm – 5:00pm

***Time/date is subject to change.
Please refer to www.bilif.com.bn for the latest updates***

Methodology



Programme Leader

MR.SANJEEV GHATANI

Mr.Sanjeev Ghatani is graduated with a Master of Business Administration from Victoria University in Melbourne, Australia Sanjeev has worked in several in several learning companies such as Sime Darby Behad, ExxonMobil Asia Pacific Pte Ltd, Crocs (Asia) Pte and National Semiconductor Sdn Bhd.

He has also worked in professional firm such as Price Waterhouse Coopers and BDO Governance Advisor Sdn Bhd. He has also done consultancy work for several companies such as Microsoft Singapore, Carrier Australia and SKF Asia Pacific Pte Ltd and United Technologies Group. The scope of work ranged from corporate governance reviews to the detection & investigation of fraud class. Besides doing advisory and consultancy work, Sanjeev has also conducted works on the topics such as:

Essential of Fraud Investigation - from the identification of red flags to the performing the investigation and crafting the investigation report and performing operational internal audits. These workshops were conducted as public run as well as In-house for leading companies in the Asia Pacific Region.

His Professional experience stems over a period of 10 years & his expertise include:

• Conducting training on internal audit methodology and the usage of date mining tools such as Audit Command Language (ACL) and IDEA. Sanjeev assisted the principle trainer in carrying out these trainning to external customers such as Singapore Airline, Kumplan Guthrie and Petronas Degangan Berhad

• Implementation of Sections 404 of the Sarbanes-Oxley Act for an American and a European Multi-National

• Conducting compliance and operational audit across the Asia Pacific Region. The industries convered included: Consumer, Engineering, Financial & Insurance, Heavy Equipment, Hospitality, Manufacturing, Motor, Packaging, Plantations and Property Developments & Estate Management

• Developing and implementing Control Self Assessment (CSA) Questionnaires and Drafting Policy and Procedures for various industries such as Consumer, Engineering, Heavy Equipment, Hospitality, Manufacturing, Motor, Packing and Property Development & Estate Management

• Detection and Investigation of several fraud cases in the Asia Pacific Region.

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CATEGORIES	STAKEHOLDER	NON-STAKEHOLDER
NORMAL PRICE	☐ **$1,000.00 (SBS 20%)**	☐ **$1,250.00**

TERMS AND CONDITIONS:

Cancellation policy:

- All cancellation must be submitted to BILIF in writing either by letter or email.
- Any cancellation received 30 days or more prior to the training date will incur a cancellation fee of 10% of the programme fee.
- Cancellation received 8 - 14 days to the training date will incur a cancellation fee of 50% of the programme fee.
- Cancellation of registrations received 7 days or less from the date of training or if the delegate fails to attend the training, he/she will be considered as 'no show' and is subjected to 100% of the programme fee.
- BILIF welcomes and accepts replacement of participants a day before the training commences.

Other terms:

- Participants must complete all scheduled sessions and activities for them to receive the certificate of attendance/ completion.
- Payment must be made upon receipt of invoice issued by BILIF.
- BILIF reserves the right to amend, change or cancel the programme at any given time. We will immediately notify participants and organisations if any such changes are to be made.

By completing and signing this form, you hereby agree to the above terms and conditions:

Name:		IC Number:	
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Email:		Phone:	

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Position:		Department:	
Email:		Phone:	

Name:		IC Number:	
Position:		Department:	
Email:		Phone:	

APPROVING OFFICER

Name:		Email:	
Position:		Department:	

Signature and Company's Stamp

Please email your completed form to askseed@bilif.com.bn by 20 June 2022

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