

Liquidity Risk Management

April 27, 2012, Copenhagen

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08.30 **Light breakfast**

14.45 **Coffee Break**

09.00 **Welcome and introduction**

09.15 **1. Introduction to Liquidity Risk Management**

- Definitions
- Liquidity Risk Management
- BIS Recommendation
- The Subprime Crisis

15.00 **4. Stresstesting and Contingency Funding Plans**

- Market Liquidity Risk
- Stresstesting using scenarios
- Contingency Funding Plan
- Exercises

10.15 **Coffee Break**

16.00 **End of course and evaluation**

10.30 **2. Liquidity Ratio**

- A Look at the Balance Sheet
- Off-balance Products
- Liquidity Ratios
- BIS Recommendations and EU regulation
- Funding Diversification
- Exercises

12.0 **Lunch**

13.00 **3. GAP-analysis**

- Introducing the Time Element
- Liquidity Curve
- Liquidity at Risk
- Exercises

Price

The price for the course is DKK 6.000. The price includes course material, lunch and refreshments but is exclusive of VAT