

“SHORT COURSE – Certificate in Liquidity Risk”

Outline	محاوَر البرنامج
<p>Identification of Liquidity Risk</p> <ul style="list-style-type: none"> ○ On completion, the candidate should understand the basic constituents of liquidity risk and how they can arise within the contexts of credit, market, investment and operational risk: <ul style="list-style-type: none"> • maturity ladder • actual and contractual cash receipts • asset liquidity risk • funding liquidity risk ○ understand the potential impact of liquidity risk within an individual firm and across the wider financial system <p>Measurement of Liquidity Risk</p> <ul style="list-style-type: none"> ○ On completion, the candidate should understand the importance of funding liquidity risk analysis: <ul style="list-style-type: none"> • liquidity gap analysis • stress testing • expected future funding requirement ○ know the uses and limitations of the key measures of asset liquidity risk: 	<p>هذه الشهادة ليست متاحة باللغة العربية</p>



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Outline	مجاور البرنامج
<ul style="list-style-type: none">• bid-offer spread• market depth• immediacy• resilience <p>Management of Liquidity Risk</p> <ul style="list-style-type: none">○ On completion, the candidate should understand the main ways in which liquidity risk can be managed○ be able to calculate a simple example of a cash netting agreement○ understand the concept and implications of market dislocation	