

Course No. 1032

Liquidity Risk Management

RISK MANAGEMENT
FINANCE, INVESTMENT & BANKING

DURATION

5 Days

LOCATION

Zurich, Switzerland

DELIVERY

Classroom

DATES

12 – 16 Oct 2026



Scheduled Event Details

CITY	Zurich, Switzerland
DATE	12 – 16 Oct 2026
DELIVERY TYPE	Classroom
COURSE FEE	€5,000

Course Overview

Liquidity Risk Management is a comprehensive professional training course designed to equip banking and financial professionals with the knowledge, analytical techniques, and practical tools required to effectively identify, measure, monitor, and manage liquidity risk across financial institutions. As liquidity remains one of the most critical determinants of financial stability, banks must maintain sufficient funding capacity to meet their obligations under both normal and stressed market conditions. Effective Liquidity Risk Management is therefore essential for maintaining operational resilience, regulatory compliance, depositor confidence, and sustainable business growth.

This course provides participants with a structured understanding of modern Liquidity Risk Management frameworks, governance principles, and international best practices. Participants will explore the relationship between liquidity risk, funding strategies, capital management, market conditions, and overall financial performance. The program examines the causes of liquidity stress, funding concentration, asset-liability mismatches, and liquidity shocks while emphasizing proactive risk identification and effective liquidity planning.

The course also examines regulatory expectations and internationally recognized liquidity standards, including the Liquidity Coverage Ratio (LCR), Net Stable Funding Ratio (NSFR), liquidity stress testing, contingency funding planning, and Asset and Liability Management (ALM). Participants will gain practical knowledge of liquidity measurement methodologies, funding risk assessment, cash flow forecasting, liquidity monitoring, and governance practices that support sound treasury management and strategic decision-making.

Through practical case studies, interactive workshops, and real-world banking scenarios, participants will strengthen their ability to assess liquidity exposures, evaluate funding strategies, develop contingency plans, and prepare executive-level liquidity risk reports. By the end of the

course, participants will be equipped to enhance liquidity resilience, strengthen funding stability, improve regulatory compliance, and support the long-term financial sustainability of banking and financial institutions.

Objectives

- Analyze Liquidity Risk Management principles and evaluate their application within banking and financial institutions by the end of the course.
- Develop structured methodologies for identifying, measuring, monitoring, and mitigating liquidity risks across banking operations.
- Evaluate liquidity risk drivers, funding concentrations, and cash flow mismatches using practical banking scenarios.
- Apply internationally recognized liquidity measurement techniques, including Liquidity Coverage Ratio (LCR) and Net Stable Funding Ratio (NSFR).
- Design effective liquidity risk mitigation strategies through funding diversification, liquidity buffers, and contingency planning.
- Improve liquidity monitoring through the implementation of Key Risk Indicators (KRIs), cash flow analysis, and early warning systems.
- Strengthen Asset and Liability Management (ALM) practices by integrating liquidity risk into balance sheet management.
- Implement liquidity stress testing and scenario analysis to assess institutional resilience under adverse market conditions.
- Assess liquidity governance frameworks, regulatory expectations, and treasury oversight responsibilities.
- Align Liquidity Risk Management practices with enterprise risk management, strategic objectives, and regulatory requirements before course completion.

Who Should Attend

This course is designed for Treasury Managers, Liquidity Risk Managers, Asset and Liability Management (ALM) Managers, Enterprise Risk Managers, Market Risk Managers, Finance Managers, Treasury Analysts, Financial Risk Analysts, Investment Managers, Portfolio Managers, Compliance Managers, Internal Audit Managers, Internal Control Professionals, and specialists responsible for liquidity management and treasury operations within banks and financial institutions.

The program is equally valuable for Chief Risk Officers, Chief Financial Officers, Chief Treasury Officers, Asset and Liability Committee (ALCO) members, Treasury Executives, Finance Executives, Strategy Managers, Branch Managers, Central Bank Professionals, Regulatory Affairs Specialists, and senior decision-makers responsible for balance sheet management, liquidity planning, funding strategies, financial resilience, and regulatory compliance.

Learning Outcomes

- By the end of this course, participants will be able to:
- Develop a comprehensive Liquidity Risk Management framework aligned with banking best practices.
- Identify and assess major sources of liquidity risk affecting banking operations.
- Apply Liquidity Coverage Ratio (LCR) and Net Stable Funding Ratio (NSFR) methodologies in liquidity management.
- Evaluate funding risks, liquidity gaps, and cash flow mismatches across banking portfolios.
- Conduct liquidity stress testing and scenario analysis to assess organizational resilience.
- Design contingency funding plans that strengthen liquidity preparedness during periods of market stress.
- Monitor liquidity positions using Key Risk Indicators (KRIs), liquidity dashboards, and management reports.
- Integrate liquidity risk considerations into Asset and Liability Management (ALM) and strategic planning.
- Evaluate liquidity governance frameworks, treasury controls, and regulatory compliance practices.
- Develop practical implementation plans to strengthen Liquidity Risk Management, funding stability, and long-term financial resilience.

Course Outline

DAY 01

Foundations of Liquidity Risk Management

- Principles and objectives of Liquidity Risk Management
- Sources and categories of liquidity risk

DAY 01 — CONTINUED

- Liquidity governance and regulatory expectations
- The relationship between liquidity, funding, and financial stability

PRACTICAL APPLICATION

Identifying liquidity risks across banking operations

DAY 02

Liquidity Measurement and Risk Assessment

- Liquidity risk identification and assessment methodologies
- Liquidity Coverage Ratio (LCR)
- Net Stable Funding Ratio (NSFR)
- Cash flow forecasting and liquidity gap analysis

PRACTICAL APPLICATION

Measuring liquidity positions and identifying funding vulnerabilities

DAY 03

Liquidity Risk Monitoring and Mitigation

- Funding diversification strategies
- Liquidity buffers and balance sheet optimization
- Key Risk Indicators (KRIs) and liquidity monitoring
- Contingency Funding Plans (CFP)

PRACTICAL APPLICATION

Developing liquidity risk mitigation strategies and contingency plans

DAY 04

Stress Testing and Asset-Liability Management

- Liquidity stress testing methodologies
- Scenario analysis under adverse market conditions
- Integrating Liquidity Risk Management with Asset and Liability Management (ALM)
- Treasury governance and liquidity reporting

PRACTICAL APPLICATION

Conducting liquidity stress testing and evaluating treasury decisions

DAY 05

Building a High-Performance Liquidity Risk Management Framework

- Integrating Liquidity Risk Management with Enterprise Risk Management
- Strengthening governance, regulatory compliance, and treasury oversight
- Emerging liquidity risks in digital banking and evolving financial markets
- Continuous improvement of liquidity management practices

FINAL WORKSHOP

Developing a comprehensive Liquidity Risk Management implementation plan that includes governance enhancements, liquidity measurement methodologies, LCR and NSFR monitoring, liquidity stress testing, contingency funding planning, treasury reporting, Key Risk Indicators (KRIs), and continuous improvement initiatives to strengthen funding stability, regulatory compliance, organizational resilience, and sustainable financial performance.

Register or Request More Information

Course page: <https://quest-training.com/courses/liquidity-risk-management>

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