



ALMA
ASSET & LIABILITY MANAGEMENT ASSOCIATION

FOUNDATIONS

Liquidity & Funding

COURSE GUIDE



Introduction to Liquidity and Funding is a two day classroom-based including interactive discussions with industry practitioners with experience in the course topics. Day 1 covers the basics of liquidity and funding - what is meant by both terms and how typically these areas are managed and controlled. No prior knowledge is required or assumed. Day 2 then looks at a number of areas of current industry focus in more detail.

The course is designed so that delegates may opt to attend either both days or just one of the two days on a stand-alone basis. Delegates, however, considering attending only Day 2 should review the Day 1 course outline in detail to ensure that they are fully conversant with the subject matter as knowledge of this will be assumed.

Who should attend?

The course is aimed both at those new to a role in liquidity and funding management itself and those working in other functions who seek a general overview of liquidity and funding topics. It may be of interest to those working in other areas of Treasury management, Finance, Audit and IT as well as colleagues with a governance responsibility for these areas.

Students will find the course a solid foundation for attending further ALMA events and training courses, including the Certificate of Banking Asset and Liability Management (CertBALM®).

Course Outline

Day 1 - Background concepts

- Liquidity and funding aspects of the balance sheet
- Traditional liquidity and funding measures
- Regulatory requirements relating to liquidity and funding including Pillar 2 topics
- Managing interaction of the Net Stable Funding Ratio with the Liquidity Coverage Ratio and other measures
- Aspects of a typical liquidity governance framework

Day 2

Day 2 will build on the basis principles but will also be offered as a stand alone day, covering a number of topics of current industry interest in more detail with involve active engagement from practitioners.



The format will be for an interactive day centered on cross industry discussion.

Additional focus areas include the following:

- Liquidity stress testing and the link to risk appetite
- Managing the balance sheet during the unwind of central bank asset purchase schemes
- Contents of an Internal Liquidity Adequacy Assessment Process (ILAAP)
- Pillar 2 for liquidity
- Liquidity implications of FinTech /Open Banking developments
- Discussion of current industry 'hot topics'

How do you study?

The course is classroom-based. Class size is limited to facilitate active discussion and group exercises, as well as networking.

As well as benefitting from an expert course leader, practitioners from ALMA member banks will join the course to discuss topical issues.

Course Leader – Janet Walton (CertBALM®)

Janet Walton currently works as an independent consultant on liquidity related topics. Recently she has worked for clients on both ILAAP QA review and the liquidity aspects of Solvent Wind Down. Prior to this she worked with AxiomSL focusing on the development of their liquidity management and regulatory reporting solutions.

Janet worked at JPMorgan Chase until June 2015 in a wide variety of roles over 17 years covering Middle Office, Operational Risk, Business Management and for the last 6 years she was the Regional Head of Liquidity Management for Europe.

Janet qualified as a chartered accountant with Ernst & Young working with them in both Birmingham and the Cayman Islands after obtaining her degree in mathematics from the University of Warwick. She also successfully completed the UK ALMA CertBALM® qualification in May 2017.



Course Fee

The course is not-residential

Both Days: £950 + VAT (ALMA Members), £1,250 + VAT (Non-Members)

One Day: £500 + VAT (ALMA Members), £650 + VAT (Non-Members)

Venue

Etc. Venues, Bishopsgate Court, 3-12 Norton Folgate, London E1 6DQ

Booking

Please complete the application form and email to info@ukalma.org.uk

Enquiries

Contact ALMA Administration by emailing info@ukalma.org.uk