

## **Program on Asset Liability and Liquidity Risk Management**



### **Objective of the Program**

Asset liability management (ALM) and Liquidity risk management are important facets of risk management framework. The asset liability mismatches generally arise from funding of long-term assets by short-term liabilities. This risk was recently experienced by a few large NBFCs and if such problem is not addressed effectively and on a timely basis could pose a serious systemic risk. The program objective is to discuss and find ways of improving the effectiveness of risk management to address issues arising on account of asset liability mismatches and liquidity risk.

**Date:** June 24, 2019  
**Venue:** Gateway Room, Taj Mahal Palace, Apollo Bunder, Mumbai  
**Type:** Non-Residential  
**Program Fee:** Rs. 15000 + GST @ 18% per person

### **Participants' Profile**

Officers at the level of AGM (or equivalent) and above from banks, financial institutions and NBFCs.

**Nominations now open**  
**For filing online nominations, please click on the link below**  
<http://cafral.org.in/Upcoming-Programs.aspx>

**Last date for filing nomination**  
**June 19, 2019**

### **Broad topics to be covered in the program:**

- Asset liability management – Issues and Challenges
- Addressing asset liability mismatches - Financing of Long Term Projects, Take Out Financing, Resource Raising
- Funds transfer pricing; strategic balance sheet management
- Systemic risk - Inter linkages between banks, mutual funds and NBFCs
- Liquidity risk management – Standards and Monitoring tools
- Funding liquidity risk and market liquidity risk
- Measuring liquidity risk – Stock and Flow approach
- Liquidity risk and solvency – Recent phase of stress and challenges

### **For more details, contact:**

**M P Baliga**  
**Senior Program Director**

Tel: +91 22 2657 1042

Mob: +91 9820764986

Email: [mpbaliga@cafral.org.in](mailto:mpbaliga@cafral.org.in)

**Pushpalata Nadar**  
**Program Officer**

Tel: +91 22 2657 1014

Mob: +91 7709575481

Email: [pushpalata.nadar@cafral.org.in](mailto:pushpalata.nadar@cafral.org.in)

**Charulatha Ramesha**  
**Program and Relationship Officer**

Tel: +91 22 26571036

Mob: +91 9049045810

Email: [charulatha.ramesha@cafral.org.in](mailto:charulatha.ramesha@cafral.org.in)

### **Program Conditions**

- Program fee is payable before the program.
- The organisation may depute another suitable officer for the program if the nominated officer cannot attend the program.

**Centre for Advanced Financial Research and Learning**  
**(CAFRAL)**

C-8 / 8th Floor, RBI Building,  
BKC, Bandra (E), Mumbai – 400 051

[www.cafral.org.in](http://www.cafral.org.in)