

Online Via Zoom



Basel III Liquidity Standards - LCR & NSFR

**December 8, 2022
9:30am-1:30pm**

Trainer

Mr. Muhammad Uzair Ashfaq DD, BPRD

Mr. Muhammad Uzair Ashfaq, Deputy Director, BRRD, SBP is a core team member of the Basel Accord and Capital Policy team of SBP which is working towards adoption of Basel Committee of Banking Supervision (BCBS) standards in Pakistan. He has been working in SBP for the last 8 years and has played a key role in the team working towards framing the Basel III liquidity standards for the Banking system in Pakistan. Mr Uzair has done his graduation in Mathematics from LUMs and is also a certified "Financial Risk Manager" from the Global Association of Risk Professionals (GARP).

Contents

- 1. Liquidity Risk – Concepts**
 - What is Liquidity Risk for Banks
 - Funding vs Market Liquidity Risk
 - Sources of Market Liquidity Risk
- 2. BCBS intervention.**
 - Background (timeline - evolution)
 - Implementation timeline
 - Objectives of the Liquidity standards
- 3. Liquidity Coverage Ratio**
 - Introduction to LCR (Definition and Purpose)
 - The Numerator – High Quality Liquid Assets (HQLA)
 - Outflows
 - Inflows
- 4. Net Stable Funding Ratio**
 - Introduction to NSFR (Definition and Purpose)
 - Available Stable Funding
 - Required Stable Funding

Training Fee: 8,000 Plus Tax



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