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COURSE BROCHURE

# Bank Internal Capital and Liquidity Self-Assessment Report Training Course

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Istanbul

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# Bank Internal Capital and Liquidity Self-Assessment Report Training Course

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Bank Internal Capital and Liquidity Self-Assessment is a 1-week training course for capital, liquidity, treasury and risk staff who prepare the bank's own judgement of how much capital and funding it needs and leave with a self-assessment report outline and evidence index. Boards and supervisors now expect that judgement argued, not copied from minimum ratios. Jupiter Prime Training places bank internal capital and liquidity self-assessment within that wider prudential conversation.

## Why Bank Internal Capital and Liquidity Self-Assessment Matters Now

Three forces shape this work. Supervisors challenge the internal assessment line by line. Boards are asked to sign statements of adequacy they must be able to defend. Faster digital deposit outflows have shortened the horizon over which liquidity disappears. A bank that argues its numbers well earns room to grow; recycled text invites add-ons. The course rests on internationally agreed prudential capital and liquidity principles, described in general terms.

## Who Gains Most from Bank Internal Capital and Liquidity Self-Assessment

- Capital planning staff who project capital against material risks
- Liquidity and funding staff who size survival periods and buffer composition
- Treasury staff who link funding plans and contingency actions to the assessment
- Risk staff who design the stress scenarios used in the report
- Finance and reporting staff who reconcile assessment figures with prudential returns

A bank sending its capital, liquidity and risk preparers together gains most, because the report holds only when those views tell one story.

## Bank Internal Capital and Liquidity Self-Assessment Capabilities

Participants turn risk inventories, stress results and funding forecasts into an adequacy statement a board can approve.

- Build a material risk inventory — the scope agreed with the chief risk officer
- Calculate internal capital needs for risks outside minimum requirements — the capital target set by the board
- Design severe but plausible combined stress scenarios — the management actions the treasury committee pre-approves
- Specify the liquidity survival horizon and buffer composition — the funding limits treasury operates within
- Test the consistency of figures across the report and regulatory returns — the sign-off by finance and internal audit
- Communicate the adequacy conclusion and its weaknesses — the board statement and supervisory dialogue

## Key Bank Internal Capital and Liquidity Self-Assessment Terms

- Internal capital need — the capital the bank itself judges necessary to cover its material risks.
- Material risk inventory — a documented list of risks the bank faces rated against stated thresholds.
- Survival horizon — the period the bank can meet outflows under stress using its buffer and planned actions.
- Management buffer — capital or liquidity held above internal needs to absorb plan errors and stress.
- Reverse stress test — a scenario built backwards from the point where the business model fails.
- Adequacy statement — the short board-approved conclusion that capital and liquidity are sufficient.

## Bank Internal Capital and Liquidity Self-Assessment Day by Day

### Day 1: Purpose, Ownership and Risk Scope

- Supervisory Expectations for Internal Assessments — Setting the Report's Depth and Audience
- Ownership Map Across Board, Risk and Treasury — Who Signs Each Section
- Material Risk Inventory and Thresholds — Which Risks Enter the Assessment
- Business Model and Strategy Link — Reading Growth Plans Into Risk Profile
- Risk Appetite Statement Metrics — Anchoring Capital and Funding Targets

### Day 2: Measuring Internal Capital Needs

- Minimum Requirement Versus Internal Need — Identifying Uncovered Risk Gaps
- Concentration and Interest Rate Risk Add-Ons — Sizing Non-Minimum Capital Charges
- Operational and Conduct Loss Scenarios — Quantifying Event-Driven Capital Demand
- Capital Quality and Loss Absorbency — Choosing Which Instruments Count
- Forward Capital Projection Template — Testing the Plan Over Three Years

### Day 3: Liquidity Adequacy and Funding Resilience

- Cash Flow Gap Ladder by Currency — Locating Funding Cliffs and Mismatches
- Deposit Run-Off Assumptions by Segment — Justifying Behavioural Outflow Rates
- Liquidity Buffer Composition and Monetisation — Deciding Which Assets Truly Count
- Intraday and Collateral Needs — Sizing Payment and Margin Pressure
- Contingency Funding Plan Triggers — Linking Early Warnings to Actions

### Day 4: Stress, Actions and Board Challenge

- Combined Capital and Liquidity Scenario Design — Choosing Severity the Board Accepts
- Reverse Stress Test Narrative — Revealing Business Model Breaking Points
- Management Action Credibility Scoring — Separating Realistic From Hopeful Responses
- Board Challenge Log — Recording Questions, Answers and Changes Made
- Internal Audit Validation Scope — Planning Independent Testing of the Report

## Day 5: Practising the Self-Assessment Report

- Risk Inventory Applied to a Case Bank — Confirming Assessment Scope
- Capital Projection Applied Under Stress — Setting the Internal Capital Target
- Survival Horizon Applied to the Case — Fixing the Buffer Size
- Evidence Index and Data Lineage — Supporting Every Figure in the Report
- Self-Assessment Report Outline and Adequacy Statement — Completing the Board Pack

## Applying Bank Internal Capital and Liquidity Self-Assessment After the Course

- Lead a review of the material risk inventory and record every risk added or removed with its reason.
- Run a management action credibility check on the contingency funding plan and present the weakest actions to treasury.

## Bank Internal Capital and Liquidity Self-Assessment Questions FAQ

### What is bank internal capital and liquidity self-assessment and why does it matter now?

It is the bank's own reasoned judgement of the capital and liquidity it needs beyond minimum ratios. It matters now because supervisors and boards test that reasoning closely.

### Which roles gain most from bank internal capital and liquidity self-assessment training?

Capital, liquidity, treasury, risk and finance staff who draft or support the assessment gain most. Teams whose sections must reconcile before board sign-off benefit most.

### How does this bank internal capital and liquidity self-assessment course differ from a course on prudential capital rules?

It focuses on the bank's own assessment document rather than on calculating minimum ratios. It shows you how to argue internal needs, stress results and buffers in a report that survives challenge.

### What do you bring back from bank internal capital and liquidity self-assessment training?

You bring back a report outline with an evidence index. It holds a scenario set, capital projection and survival horizon ready for your next assessment cycle.

## Bank Internal Capital and Liquidity Self-Assessment: The Way Forward

The self-assessment report outline, with its evidence index, first informs the board's decision on the internal capital target. Risk, treasury and finance staff use it to trace every figure to source. After its first use, revisit the management action assumptions, the part supervisors challenge most.