Liquidity Risk

Measurement, Management & New Developments

27 - 29 February 2012 | Hotel Venue TBC, Singapore

Platform Facilitator:

Mr. Leonard Matz
Founder and Principal
Liquidity Risk Advisors

- One of the pioneers of modern liquidity risk management
- Prominent consultant and bank trainer specialising in risk management and ALM for financial institutions including central banks
- Author or co-author of risk management books including "Liquidity Risk Measurement and Management: Basel III and Beyond" (published in end July 2011)

Engage in a "Funding Disruption Simulation" excercise plus 6 real-life case studies including Bear Stearns and Northern Rock

For years, the same old, static ratios were the pinnacle of liquidity risk measurement and management. Not any more. Liquidity risk measurement and management has changed profoundly and will never be the same again. Best practices have been established and regulators around the globe are adopting qualitative and quantitative rules to ensure that all banks conform. Financial institutions need to refocus on the fundamentals of Liquidity Risk Management and improve their resilience to liquidity stress.

Financial institutions that adopt a proactive and holistic liquidity risk management will **gain higher credit ratings, lower cost of capital, increased profitability and reputational stature.**

Tapping into Mr. Matz's 25 years experience on liquidity management, this platform will provide you **practical analysis and insights into the vital issues of effective liquidity risk measurement and management in this new and challenging era.**

- Measuring liquidity risk for normal conditions
- Scenarios and stress levels
- Practical stress testing
- Managing liquidity risk
- Liquidity contingency risk
- Effective risk governance
- Liquidity risk pricing
- Contents of best practice liquidity risk policy
- Basel III

This 3 days practical platform combine with industry best practices and procedures such as Best Practice Liquidity Risk Measurement, will enhance your knowledge of how to use key risk indicators, stress tests and contingency planning to address market conditions and future regulators' requirements.

Organised by: MgDelxis

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