



EVALUATING BANK RESILIENCE:

LIQUIDITY RISK ANALYSIS FOR INVESTMENT PROFESSIONALS



Gain insights into effective liquidity risk management strategies to enhance your bank's resilience and meet regulatory expectations.

Early Bird: RM1,660

Normal Fee: RM1,960

**including 8% SST*

10th JUNE

9am-5pm

Concorde Hotel,
Kuala Lumpur



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Module 1: Concept of Liquidity Risk

- Defining liquidity risk in a bank
- Liquidity risk in the global financial crisis
- Types and drivers of liquidity risk
- Framework for assessing liquidity risk

Module 2: Bank's Funding Strategy and Its Critical Relationship to the Bank's Business Model

- Funding Strategy
- Contingency Funding Plan and Contingency Funding Measure
- Net Stable Funding Ratio
- Funding capacity of the financial institution, taking into consideration potential unding needs and "stickiness" of funding sources
- Early warning indicators
- Managing Intraday Funding
- Discussion: Cross-entity funding channels. Does it alleviate or amplify liquidity pressures through the group? What controls or governance practices should be in place?

Module 3: How Liquid is the Liquid Assets?

- Intraday Liquidity Risk Management
- Liquidity Coverage Ratio
- Define and measure liquid and illiquid assets
- Liquidity of assets under stressed market conditions
- Key metrics for measuring asset liquidity
- Collateral-based liquidity transactions (e.g. securities financing transactions)

Module 4: Effective Liquidity Management in Islamic Banking

- Liquidity Risk and Liquidity Risk Management in Islamic Finance
- Necessary Element of Effective Liquidity Risk Management
- Interactions of Liquidity Risk and Implications of Islamic Financing Contracts
- Control and Mitigation of Liquidity Risk

Module 5: Liquidity Governance

- Liquidity Risk Appetite
- Asset and liability management
- Forecasting and stress testing liquidity needs

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TRAINER'S PROFILE

The Trainer was a banker for 30 years, specialising in treasury, capital markets and international payment systems, working in both domestic and international markets. His last corporate position was with Islamic Development Bank ("IDB") in Jeddah, Saudi Arabia. Prior to his stint with IDB, he was the Chief Treasurer of Kuwait Finance House (Malaysia) Berhad and the Principal Officer and Director of Kuwait Finance House (Labuan) Berhad. Other than his banking experience, the Trainer had a stint as a Research Fellow at the International Shariah Research Academy for Islamic Finance ("ISRA"), and has had speaking engagements on Islamic Liquidity Management organised by INCEIF and Islamic Capital and Money Market organized by the Hong Kong Monetary Authority (HKMA) and Hong Kong Treasury Markets Association (TMA). The Trainer has an MBA Islamic Banking and Finance from International Islamic University, Malaysia and a BSc Finance and Economics from the University of Tennessee at Chattanooga, USA.

REGISTRATION DETAILS

PARTICIPANT DETAILS

Name:
Position:
Department:
Contact Number:
Email:

Name:
Position:
Department:
Contact Number:
Email:

ADMIN DETAILS

Name:
Position:
Department:
Company:
Contact Number:
Email:
Address:
Payment Method: <input type="checkbox"/> Direct Payment <input type="checkbox"/> Claim HRD

Notes:

- Cancellations made less than 14 days before the training date or non-attendance on the day of training are non-refundable. Substitution is allowed.
- Once registration is confirmed, the client is fully liable for the course fee, regardless of whether payment is made directly or through the HRDC grant, and even if participants do not attend the training.
- Clients who opt for direct payment must ensure full payment is made before the training date.
- HRDC grant applications must be submitted and approved before the training day. The maximum claimable amount is RM1,750 per participant per day. Any shortfall between the approved grant and the course fee must be topped up by the client.
- Should the number of confirmed participants be too low to ensure a meaningful learning experience, Symphony reserves the right to postpone or cancel the training.