

Webinar

Liquidity Risk Management

31 July 2025

9:00 am – 12:20 pm

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ABOUT THE PROGRAMME

Bank Negara Malaysia issued its Liquidity Risk Policy Document in October 2024, setting out clear requirements and guidance to strengthen liquidity risk management across financial institutions (FIs). The document underscores the importance of assessing liquidity exposures holistically and implementing appropriate strategies, buffers, and governance structures to address potential vulnerabilities. As liquidity risk continues to receive heightened regulatory and institutional scrutiny, FIs must respond with strong oversight, proactive planning, and data-driven risk assessments.

This webinar is designed to help participants understand and apply the core principles of the policy and how it relates to investment banks. The programme aims to enhance organisational resilience and ensure alignment with supervisory expectations and industry best practices. It will also explore the practical implementation of liquidity risk frameworks, including governance structures, stress testing approaches, and contingency funding plans (CFPs). A focused case study will examine how liquidity risk impacts investment banking products, such as share margin financing and advisory services, illustrating how liquidity costs and risks are incorporated into pricing and performance metrics. In addition, the session will cover regulatory expectations surrounding CFPs, the importance of regular testing and updates, effective collateral management, and the disclosure of both qualitative and quantitative liquidity information.

WHO SHOULD ATTEND

- Risk Management Practitioners and Compliance Officers
- Investment Bankers and Financial Advisers
- Corporate Bankers, Credit and Research Officers
- Individuals interested in liquidity risk management

LEVEL

Intermediate

FEE

MIBA Member : **RM1,200.00** per participant

Non-MIBA Member : **RM1,400.00** per participant

**10% discount applies for group registration of 5 or more from the same organisation*

LEARNING OUTCOMES

- Review Bank Negara Malaysia's Liquidity Risk Policy Document and its relevance to investment banks;
- Discuss the roles and responsibilities of the board and senior management in liquidity risk management structures;
- Apply liquidity stress testing approaches and ratios across various instruments and time horizons;
- Analyse the impact of liquidity risk requirements on investment banking products and services; and
- Discuss regulatory expectations and best practices in liquidity risk management.

SPEAKERS

Ahmad Siddiq

**Partner, Financial Accounting Advisory Services
Ernst & Young Consulting Sdn Bhd**

Ahmad Siddiq is a Partner in Financial Accounting Advisory Services in Ernst & Young Consulting Sdn Bhd with over 16 years of experience providing assurance and advisory services, particularly in the financial services industry, as well as performing financial reporting functions. He is EY's key liaison with BNM on the recent Liquidity Coverage Ratio (LCR) review on financial institutions, as required by the Central Bank. Siddiq holds a Bachelor of Commerce (Accounting, Finance and Management) degree from the Australian National University, and is a member of CAANZ and MIA.

Howyan Chin

**Senior Manager, Financial Accounting Advisory Services
Ernst & Young Consulting Sdn Bhd**

Howyan is a Senior Manager in Financial Accounting Advisory Services at Ernst & Young Consulting Sdn Bhd with over 10 years of experience providing assurance and advisory services for financial institutions across Europe. He specialises in controls and regulatory driven review and recommendation engagements within the Banking and Capital Markets sectors. He led the comprehensive regulatory audit for a global investment bank, including thoroughly assessing compliance with Basel III requirements on credit risk weighted assets and delivering detailed Pillar I and II compliance reports to key stakeholders. Howyan holds a Bachelor of Arts (Accounting and Finance) and is a prize winner holder with the Institute of Chartered Accountants in England and Wales.

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Closing Date for Registration : 24 July 2025
Registration will be closed once all the seats are fully booked