

Stress Testing and Liquidity Risk Management Seminar

Sponsored by Thomson Reuters

October 7th 2010

Location - Thomson Reuters, 311 S Wacker Drive, Chicago IL 60606, 10th Floor

Agenda:

1:00pm (30m)	Seminar registration	
1:30pm (15m)	Keynote address	Philippe Carrel, EVP Thomson Reuters
1:45pm (1.5h)	Principles of the New Regulatory Guidelines and Perspectives from the Field	Kerri Corn, Director for Market Risk Policy, Office of the Comptroller of the Currency (OCC)
3:15pm (15m)	Q&A	
3:30pm (15m)	Break	
3:45pm (1.5h)	Stress Testing and Liquidity Risk Management	Leonard Matz, Principal, Liquidity Risk Advisors
5:15pm (15m)	Q&A	
5:30pm (30m)	Drinks and Networking	

Topics Covered:

Principles of the New Regulatory Guidelines and Perspectives from the Field

By Kerri Corn, OCC

- Prelude to the Interagency Liquidity Policy Statement
- Organizational visibility and involvement
 - Governance, Risk Tolerance, Reporting
- Risk Measurement and Stress Testing
 - Liquid asset cushion
 - Funding sources, assumptions, and cash flow projections
 - Concentrations, on and off balance sheet
 - Contingency funding plans
- Proposed Basel Liquidity Standards
 - What all banks should consider
- Perspectives from bank examiners in the field
 - Where progress is being made and where it's still needed

Stress Testing and Liquidity Risk Management

By Leonard Matz, Liquidity Risk Advisors

- Incorporating Liquidity Risk Management into ALM
- Scenarios and Stress Testing
 - Types, what to include, how many, how often and how severe
- How large a buffer does your bank need?
- Best practice limits and reports
 - Use of a liquidity risk dashboard

Speaker Bios

Kerri R. Corn is a 27 year veteran of the Office of the Comptroller of the Currency (OCC) and currently serves as the Director for Market Risk Policy in Washington, D.C. In this position since July 2006, she manages the Balance Sheet Management Group, responsible for liquidity, interest rate risk and investment portfolio activities, and the Asset Management Group, responsible for fiduciary activities. Both groups are responsible for providing policy guidance, industry analysis, and supporting the training and development of capital markets and asset management examiners within the OCC. Prior to moving to D.C. Kerri worked in Large Bank Supervision as the Examiner-in-Charge (EIC) of First Tennessee Bank in Memphis and prior to that as the EIC of SunTrust Bank in Atlanta. Her early years in the OCC were spent as a field examiner out of Jacksonville, Florida, and the district Capital Markets Expert in Atlanta, Georgia. Kerri is a graduate of Florida State University's Business School.

Leonard Matz, Principal of Liquidity Risk Advisors, consultant and bank trainer has been in the banking industry since he became a federal bank examiner in 1973. He has spent more than 15 years in banking as a senior manager, including serving as senior vice president for investments and funds management at the largest subsidiary of Michigan National Corporation. He was chairman of the Risk Conferences on Liquidity in 1999 and 2002, has lectured at the Graduate School of Banking at Madison, Wisconsin, and has been a member of the National Asset/Liability Management Association since 1989.

Mr. Matz is the author or coauthor of numerous financial publications published including Liquidity Risk Measurement and Management: A Practitioner's Guide to Global Best Practice, Liquidity Risk Management, Risk Management for Banks, Interest Rate Risk Management, and Self-Paced Asset/Liability Training. He is a frequent speaker at industry conferences and training programmes around the world.

Philippe Carrel is Executive Vice President, Risk Management, at Thomson Reuters, based in Geneva Switzerland, currently specializing in aspects of "Implementing Risk Management as a Corporate Culture" at banks and asset management companies around the world. In his special assignment to define "Post Crisis Risk Management" with key financial institutions and regulators he helps risk executives and senior managers dealing with the constraints and uncertainties of the financial markets through a new concept he identifies as "Risk Intelligence".

Philippe is an active member of the Global Association of Risk professionals (GARP), of which he co-directs the Geneva Chapter. He also contributes to a project of the World Economic Forum on risk management.