



- ◆ Proof of Liquidity
- ◆ Liquidity Spreads
- ◆ Liquidation-Adjusted VaR
- ◆ Fund Liquidity Metrics
- ◆ Liquidity Spread VaR
- ◆ Liquidity VaR using Monte Carlo Simulation
- ◆ Liquidity-at-Risk
- ◆ Liquidity basis and FX spreads for variable interest rates
- ◆ CRR (Capital Requirements Regulation)
  - ◆ Liquidity LCR
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- ◆ Cash Flow Preview
- ◆ Capturing of Liquidity Plans
- ◆ Comparison Actual / Plan Liquidity
- ◆ Stress tests
- ◆ Identification of Liquidity Gaps
- ◆ Cash Flow Hedge
- ◆ UCITS & KAGB liquidity requirements
- ◆ etc.