

Excelsior Hotel, Hong Kong
28 & 29 June 2017



ALM & Balance Sheet Optimisation 2017

Course highlights

- Understanding the revolving role of ALM and CFOs
- Adapting to the new liquidity landscape and a look into the Liquidity Coverage Ratio
- Strategies to improve your balance sheet management
- Balance sheet optimisation and planning
- Nature of Interest Rate Risk in the Banking Book and Net Interest Income analysis
- How Funds Transfer Pricing (FTP) affects a bank's liquidity reporting
- The rise of blockchain technology and its opportunities in balance sheet management

Course tutors



Nicholas Wood

Financial Sector Consultant, IMF
(Former Group Treasury, Global Business Head at Standard Chartered Bank)



Peter Yue

Deputy Head of Asset Liability Management- Risk, OCBC BANK



Sandip Patil

Managing Director and Region Head, Global Liquidity and Investments, Asia Pacific, CITI

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About the course

ALM & BALANCE SHEET OPTIMISATION will focus main challenges facing balance sheet management professionals in the context of the current regulatory environment in Asia - Liquidity, Interest Rate Risk and Capital as well as the role of bank treasury in the ALCO. This training course will look into ways to manage your balance sheet in order to meet regulatory requirements and achieve higher profitability. Through practical case studies and scenario analysis, this course will help you discover new strategies in the planning of the bank balance sheet and profitability of both asset and liability products.

Learning outcomes

- Learning the best practice in operating an efficient ALM model
- How to improve balance sheet management focusing on modelling balance sheet risk
- How banks can maximise capital by optimising their balance sheets
- Helping banks to meet capital, liquidity and leverage ratio requirements and increase profitability
- Understanding liquidity management and setting liquidity policies in line with your business
- How to stay on top of capital management amidst constant regulatory changes

Who should attend

Professionals working in the following disciplines from banks will benefit from attending this course:

- Chief Risk Officer
- Risk Officer
- Asset-Liability Management
- Finance
- Treasury / Treasury Risk
- Balance Sheet Risk
- Liquidity Risk
- Interest Rate Risk
- Non-Traded Risk
- Market Risk
- Stress Testing
- Funding
- Credit Risk
- Capital
- Risk Modeling
- Risk governance
- Strategy
- Regulatory Advisory
- Internal Audit



Day one – Wednesday, 28 June 2017

09:00 **Organising your ALM and the role of the individual**

- The evolution of ALM
- Driving beyond regulatory compliance
- Role of the Treasurers and CFOs
- What is your bank's strategy? How does the regulator support this?
- ALCO reporting
- Operating an efficient ALM model
 - Managing Model Risk

Nicholas Wood, Financial Sector Consultant, IMF

10:30 Morning coffee break

11:00 **Capital management**

- Risk Weighted Assets (RWA) calculations
 - Market risk requirements
 - Credit value adjustments (CVA)
 - Counterparty Credit Risk
- What is the cost of capital?
- Return on Equity
- Capital Pricing
- Active Capital Management

12:30 Lunch

13:30 **Liquidity & Liquidity Coverage Ratio (LCR)**

- Liquidity Coverage Ratio
- An update on modified minimum liquidity coverage ratio
- Managing liquidity in the context of the leverage ratio
- Definition of liquid deposits/assets

Peter Yue, Deputy Head of Asset Liability Management – Risk, OCBC BANK

14:30 **Adapting to the new liquidity landscape**

- Liquidity management
- Potential contingent calls on the funding liquidity
- How do you set your firm's liquidity limits?
- Different types of funding
 - Self-funding vs. bank borrowing in corporate
- Revising corporate's investment policy to align with international standards

Sandip Patil, Managing Director and Region Head, Global Liquidity and Investments, Asia Pacific, CITI

15:30 Afternoon coffee break



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16:00 **Interest Rate Risk in the Banking Book (IRRBB)**

- Net Interest Income (NII) analysis
- Measures of economic value and capital of IRRBB
- Governance around IRRBB framework
 - Board-approved risk appetite
- Net Interest Margin
 - How it develops over time?
- Interaction with other risk disciplines

Peter Yue, Deputy Head of Asset Liability Management- Risk, OCBC BANK

17:30 End of Day One



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Day two – Thursday, 29 June 2017

09:00 **Balance sheet management**

- Capital structure optimisation (funding mix)
 - Capital efficiency
 - Asset efficiency
- Working capital optimisation
- Surplus asset identification and realisation
- Capital expenditure assessment
- Liability review

10:30 Morning coffee break

11:00 **Balance sheet optimisation**

- Balance sheet planning
- Management of funding costs
- Generating results on balance sheet position
- Having the right balance sheet mix
 - Product Mix
 - Business Mix

Nicholas Wood, Financial Sector Consultant, IMF

12:30 Lunch

13:30 **Fund Transfer Pricing (FTP)**

- How FTP affect a bank's liquidity reporting
- Contingent liquidity premium
 - Potential liquidity shocks
- Stress test liquidity position
- Optimisation of internal funding
- Cross-border funding
 - Shortage of local currency funding
 - Fungibility of funding across borders

Nicholas Wood, Financial Sector Consultant, IMF

15:00 **Blockchain in balance sheet management**

- Accessible shared-data environment
- Real-time accounting
- How blockchain can improve credit risk modeling
 - Bankruptcy prediction
 - Smart contracts
- The accuracy of the firm's accounting

16:00 Afternoon coffee break

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16:30 **The Impacts of IFRS9 & FRTB on balance sheet management**

- Institutions' capital requirements
- The impact of IFRS9 on capital ratios
 - How does the impairment loss on a loan affect CET1 capital?
- New standards for market risk capital requirements in FRTB
 - Reduction in market liquidity
 - Cost of holding inventory on balance sheet

17:30 End of training course



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Course tutors



Nicholas Wood

Financial Sector Consultant, IMF
(Former Group Treasury, Global Business Head at Standard Chartered Bank)

Mr Wood is currently the Financial Sector Consultant for the IMF, analysing changes in the provision of financial services in Asia and Emerging Markets and how these are impacting financial stability, smooth functioning of markets and access to bank credit. Mr Wood has special insights into how global banks are adjusting to regulatory reforms and consequences for global financial system.

Previously, Mr Wood was a Bank Treasury specialist for 38 years, of which 27 were spent in Asia, building highly profitable trading rooms, drafting in-depth country branch and subsidiary balance sheet reviews and shaping global Retail and Wholesale business responses to capital and liquidity regulations post GFC. Mr Wood has firsthand experience of managing idiosyncratic and market wide stress across a 60 country banking franchise. He also has in depth knowledge of how regulation affects banks on both a single legal entity and group consolidated basis.



Sandip Patil

Managing Director and Region Head,
Global Liquidity and Investments,
Asia Pacific, CITI

Sandip Patil is Regional Business Head of Liquidity Management business for the Treasury and Trade Solutions (TTS) in Asia-pacific, a business unit of Citi's Institutional Clients Group. Sandip is responsible for providing an integrated set of Citi's Global Liquidity and Investments solutions across all 16 countries in Asia-pacific. These services include Pooling and Netting, Target Balancing, Interest optimization as well as Multi-banking services. These services are at the core of supporting clients' commercial and treasury activities with an aim to optimize their multi-country costs, liquidity and funding requirements.



Peter Yue

Deputy Head of Asset Liability
Management- Risk, OCBC BANK

Mr Peter Yue is currently the Head of Policy, Analytics and Supervisory and Deputy Head of Asset Liability Management - Risk at OCBC Bank. Mr Yue has 17 years of Treasury and Asset Liability Management experience. Before joining OCBC Bank, Mr Yue was the Head of Liquidity Management of the Asia Pacific region at Deutsche Bank.

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Booking form

Rates

	Early bird rate (before 12 May)	Standard rate (after 12 May)
Two Day	<input type="checkbox"/> US\$2,190 Save US\$200	<input type="checkbox"/> US\$2,390

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- Email your booking form to **Jayla.Tam@incisivemedia.com**
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