

ALM and Balance Sheet Optimisation Workshop

Day 1 – 14 August

08:30	Registration and coffee
09:00	Organising your ALM and the role of the individual <ul style="list-style-type: none"> • 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 <ul style="list-style-type: none"> ◦ Managing Model Risk <p>Peter Yue, Head of Policy, Analytics and Supervisory and Deputy Head of Asset Liability Management- Risk, OCBC BANK</p>
10:30	Coffee break
11:00	Balance sheet optimisation <ul style="list-style-type: none"> • Balance sheet planning • Management of funding costs • Generating results on balance sheet position • Having the right balance sheet mix <ul style="list-style-type: none"> ◦ Product Mix ◦ Business Mix <p>Rahul Kale, Managing Director, SEDNA BUSINESS CONSULTANTS</p>
12:30	Lunch
13:30	Regulatory and internal liquidity risk measure optimisation <ul style="list-style-type: none"> • LCR optimisation <ul style="list-style-type: none"> ◦ Operational deposit ◦ Stable retail deposit ◦ HQLAs selection • Setting internal stress assumptions <ul style="list-style-type: none"> ◦ Determine asset liquidity under GFC type of scenario ◦ Intraday stress assumption <p>Owen Deane, Senior Manager - Market and Liquidity Risk, AMP Bank</p>
15:00	Coffee break
15:30	Adapting to new liquidity context and balancing client business implications <ul style="list-style-type: none"> • Liquidity management <ul style="list-style-type: none"> ◦ Funding strategy and plan for the bank ◦ Client business imperatives ◦ Internal governance and strategies • Modeling and contingency plans for liquidity • Different types of funding and imperatives • Understanding client business management and policies • Evolving role of technology <p>Owen Deane, Senior Manager - Market and Liquidity Risk, AMP Bank</p>
17:00	End of Day 1

Day 2 – 15 August

08:30	Registration and coffee
08:45	Fund Transfer Pricing (FTP) <ul style="list-style-type: none"> • How FTP affect a bank's liquidity reporting • Contingent liquidity premium <ul style="list-style-type: none"> ◦ Potential liquidity shocks • Stress test liquidity position • Optimisation of internal funding • Cross-border funding <ul style="list-style-type: none"> ◦ Shortage of local currency funding ◦ Fungibility of funding across borders <p>Graham Tooley, Treasurer, Greater Bank</p>
10:15	Balance sheet management simulation exercise <ul style="list-style-type: none"> • ALCO Role Play <ul style="list-style-type: none"> ◦ Balance Sheet Planning Process ◦ Balance Sheet Mix ◦ Balance Sheet Capital Allocation ◦ Asset Momentum ◦ Deposit Quality & Price ◦ Interest Rate Sensitivity ◦ Offshore USD & RMB ◦ Supporting delivery of strategy & financial goals <p>Rahul Kale, Managing Director, SEDNA BUSINESS CONSULTANTS</p>
11:45	Lunch
12:30	Capital Management <ul style="list-style-type: none"> • Risk Weighted Assets (RWA) calculations <ul style="list-style-type: none"> ◦ Market risk requirements ◦ Credit value adjustments (CVA) ◦ Counterparty Credit Risk • What is the cost of capital? • Return on Equity • Capital Pricing • Active Capital Management <p>Rahul Kale, Managing Director, SEDNA BUSINESS CONSULTANTS</p>
14:00	Liquidity framework <ul style="list-style-type: none"> • Permissible funding resources • Concentration limits • Contingency funding plan <ul style="list-style-type: none"> ◦ Alternative funding • Align global regulatory reporting requirements with: <ul style="list-style-type: none"> ◦ Internal monitoring ◦ Reporting framework <p>Owen Deane, Senior Manager - Market and Liquidity Risk, AMP Bank</p>
15:30	Coffee break
15:45	Interest Rate Risk in the Banking Book (IRRBB) <ul style="list-style-type: none"> • Net Interest Income (NII) analysis • Measures of economic value and capital of IRRBB • Governance around IRRBB framework <ul style="list-style-type: none"> ◦ Board-approved risk appetite • Net Interest Margin <ul style="list-style-type: none"> ◦ How it develops over time? • Interaction with other risk disciplines <p>Peter Yue, Head of Policy, Analytics and Supervisory and Deputy Head of Asset Liability Management- Risk, OCBC BANK</p>
17:00	End of Course

REGISTRATION FORM

1. Please complete the details for the delegate attending the conference:

Title: First name: Surname:

Company name: Job title:

Department:

Address:

Email Address: Phone Number:

Fax Number:

Title: First name: Surname:

Company name: Job title:

Department:

Address:

Email Address: Phone Number:

Fax Number:

Workshop pass	<input type="checkbox"/> USD 2290
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3. Payment Details:

I wish to pay by: Credit card ☐ Invoice: Cheque ☐ Invoice: Bank Transfer ☐

Credit card type: Mastercard ☐ Visa ☐ AMEX ☐ Maestro ☐

Card Number: Expiry Date: Security Number:

Card holders name:

If you have selected cheque or bank transfer, our team will be in touch with information on how to proceed with this.

Terms & Conditions: I have read and agreed the terms and conditions outlined below

Signature: Date: