"K" Forum

МЕЖДУНАРОДНЫЙ БАНКОВСКИЙ ФОРУМ **КАЗНАЧЕЙСТВО 2018**

ПРЕДВАРИТЕЛЬНАЯ ПРОГРАММА

БАНК РОССИИ
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РОСБАНК SOCIETE GENERALE GROUP
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ФОРУМ 2018

16-17 Апреля, 2018, Москва

МЕЖДУНАРОДНЫЙ БАНКОВСКИЙ ФОРУМ
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Preliminary Agenda of the Forum

April 16

9:00	Registration of participants, Welcome coffee
10:00	Opening
10:10	General Panel: Russian banking system financial stability
10:10	CBR banking system financial stability policy
10:40	CBR monetary policy 2018
11:10	Coffee-break
11:40	CBR regulatory innovations and development of capital adequacy, liquidity, interest rate and fx risk management
12:20	BCBS Standards: Interest Rate Risk in the Banking Book (IRRBB), Minimum Capital Requirements for Market Risk (FRTB)
13:00	Lunch
14:00	Treasury role within the bank
14:30	Panel discussion: "National ALM standards development, best practices implementation and treasurers professional training as a tool of banking system stability assistance" -Why banks do not consider the full cost of balance sheet risks and embedded options? -The risk being non competitive in case of appropriate risk adjusted pricing (no one wants to be first), - NFA Standard " Interest risk , liquidity risk and embedded options risk management by means of proper credit products structuring" implementation, -Other national ALM standards development: funds transfer pricing, balance sheet risks assessment methods, products pricing models, products standard documentation, - How standards may assist banks to implement the best practices, increase bank's efficiency, improve banking system stability and facilitate market development, - Treasury managers professional training opportunities development and ALM best practices distribution in Russia.
16:00	Coffee-break

16:30	Treasury operations in financial markets
17:00	Stock instruments for bank and corporate Treasuries evolution.
17:30	Interest rate market indicators selection for floating rate instruments
18:00	Furshet

Preliminary Agenda of the Forum

April 17

9:00	Funds transfer pricing
10:00	Pricing of banking products
11:00	Coffee-break – time for networking
11:30	ALM-functions evolution macroeconomic drivers in Russia and worldwide
12:00	Asset and liability management in low interest rate environment
13:00	Lunch
14:00	Asset and liability management and business planning
14:30	Tactic asset and liability management
15:00	Automatic bank's liquidity management
16:00	Coffee-break - time for networking
16:30	Customer behavior and balance sheet items modelling
17:00	Liquidity buffer management
17:30	Interest rate and FX risks management in the banking book