7th Annual
Liquidity, Treasury and FTP
Upgrade your funding and liquidity profiles management and stay one step ahead in implementing new regulatory changes

Singapore
3rd - 5th September 2014

Half-Day Interactive Conference Workshop on 3rd of September 2014
FTP Implementation
Master Class Leader:
Robert Fiedler
Liquidity Risk Subject Matter Expert
Liquidity Risk Corporation, Germany

In Chair:
Gordon Allison
Head of Capital Allocation and Analytics
National Australia Bank, Australia

Attending this Premier marcus evans Conference will Enable You to:
- Align cross border regulations with your liquidity framework
- Understand Shanghai free trade zone impact on liquidity management
- Master the functionality of FTP tool
- Enhance your knowledge on liquidity reporting
- Achieve robustness in contingency framework

Learn from Key Practical Case Studies:
- CITI discuss impact of Shanghai free trade zone on liquidity management
- Societe Generale explore FTP performance in emerging markets
- The Saudi Investment Bank show holistic approach to liquidity reporting

Testimonials:
Useful, actual, and practical.
Head of ALM
OJSC Bank

Well organised, presented and delivered. Great speakers and discussions. Very beneficial.
Senior Dealer
NCB

Very good event. Bringing a very impressive group of experts.
VP Balance Sheet and Capital Management
Scotiabank

A great event for practitioners to get an overview of how FTP is handled across a variety of institutions.
SVP
Citigroup

Speakers:
Luo Ping
Chairman of Supervisory Board
Kunlun Bank, China;
Former General Director
China Banking Regulatory Commission (CBRC), China

Nicholas Wood
Global Head, Segments and Products, Group Treasury
Standard Chartered, Singapore

Joseph J. Shropshire
Managing Director, Regional Treasurer of Asia Pacific, Singapore and Korea
Country Controller
UBS, Singapore

Gordon Allison
Head of Capital Allocation and Analytics
National Australia Bank, Australia

Maha Krishnan
Senior Regulatory Advisor, APAC
Deutsche Bank, Singapore

Rajesh S Sunar
Deputy CFO
Societe Generale, India

Robert Fiedler
Liquidity Risk Subject Matter Expert
Liquidity Risk Corporation, Germany

Wiling Bolung
Head of Balance Sheet Trading
ANZ, Indonesia

Rebecca Terner Lentschner
Executive Director - Head of Policy and Regulatory Affairs
Asia Securities and Financial Markets Association, Hong Kong

Ayaz Akhtar
Head Regulatory and Basel Reporting, Financial Planning and Control Group
The Saudi Investment Bank, Saudi Arabia

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

Eoin O’Donovan
Head of Funding and Liquidity Management Asia
Barclays, Singapore

Dharam Singla
Head of Treasury
ICICI, Singapore

Amit Kothari
Head of Treasury Execution Services
Barclays, India

Peter Bekesi
Head of ALM, Asia Pacific
Regional Office
Raiffeisen Bank International, Singapore

Karim Boonlertvanich
Head, Central Treasury Department
Kasikorn Bank, Thailand

Sam Soelaenan
Head, ALM Risk and Market Risk Governance
Bank International Indonesia, Indonesia

Heidi Tian
Director, Firm-Wide Treasury Risk Control, APAC
UBS, Singapore

Yves Tomballe
Head of Market and Liquidity Risk Asia
Ex-Japan
MUFG, Singapore
Thursday 4th September 2014

08:30 Registration and Coffee
09:00 Opening Address from the Chair

CROSS BORDER ACTIVITIES: NEW TRENDS AND REGULATIONS IN APAC MARKET
09:15 LCR going beyond interpretation to application
- Putting the LCR in place: Implementation of ratios
- Formulating and funding the buffer
- Local application in APAC: Benchmarking LCR strategies
- Buffer make up in practice
Maha Krishnan
Senior Regulatory Advisor, APAC
Deutsche Bank, Singapore

10:00 Panel Discussion:
Aligning cross border regulations with liquidity framework
- LCR and NSFR: What is expected by regulators?
- LCR calculation: Overcoming application and data challenges
- Taking into consideration your balance sheet: Clear communication within your bank
Luo Ping
Chairman of Supervisory Board
Kunlun Bank, China;
Former General Director
China Banking Regulatory Commission (CBRC), China
Sam Soelaenan
Head, ALM Risk and Market Risk Governance
Bank International Indonesia, Indonesia
Ayaz Akhtar
Head Regulatory and Basel Reporting, Financial Planning and Control Group
The Saudi Investment Bank, Saudi Arabia

10:45 Networking and Refreshment Break

11:15 Case Study:
Shanghai free trade zone: impact on liquidity management
- Impact on liquidity and cash flows in APAC
- RMB influence on cross border activities
- Building the liquidity strategy within China
Sandeep Patil
Managing Director and Region Head, Global Liquidity and Investments, Asia Pacific
CITI, Hong Kong

12:00 Roundtable Discussion:
Benchmarking the local regulatory implementation for liquidity compliance

Round table one
International Bank application: Europe and USA
Rebecca Terner Lentchner
Executive Director - Head of Policy and Regulatory Affairs
Asia Securities and Financial Markets Association, Hong Kong

Round table two
Singapore and Hong Kong
Joseph J. Shropshire
Managing Director, Regional Treasurer of Asia Pacific, Singapore and Korea
UBS, Singapore

Round table three
Emerging markets: Europe and Asia
Sandeep Patil
Managing Director, Asia Head – Liquidity Services, Treasury and Trade Solutions
CITI, Hong Kong

13:00 Lunch

14:00 Liquiditiy risk application for APAC market
- Guidance to the framework identification and governance: How to maximise the liquidity platform
- Cross border activities in APAC region
- Developing intraday measurement activities
Yves Tomballe
Head of Market and Liquidity Risk Asia Ex-Japan
MUFG, Singapore

14:45 Modelling liquidity risks: Building locally viable models
- Identification of effective liquidity risk appetite risk management
- Pricing in liquidity: FTP strategies
- Key details needed for local liquidity risk models
- Building liquidity risk models for APAC

15:30 Networking and Refreshment Break

16:00 Technology optimisation for liquidity modelling
- System requirements
- Platform infrastructure development
- Guidance to investment in smart technologies

16:45 Case Study:
Holistic approach to liquidity reporting
- Developing advanced tools for risk reporting: Implementation of new changes
- Allocation of cross border liquidity: What has to be changed
- Transparency in technology connectivity
- Liquidity reporting standards: Level of detail and information needed to satisfy regulators
- Data management and liquidity reporting: Key techniques
Ayaz Akhtar
Head Regulatory and Basel Reporting, Financial Planning and Control Group
The Saudi Investment Bank, Saudi Arabia

17:30 Close of Day One

Media Partner:
TMI
Treasury Management International (TMI) is a well-respected and independent voice in the treasury world, renowned globally for its sharp editorial focus and breadth of opinion. With real-life experiences from practitioners, TMI showcases topical, pragmatic solutions and strategic insights providing valuable material for all practitioners, from experienced treasurers and CFOs to those new to the profession.
Day Two

Friday 5th September 2014

08:30 Registration and Coffee
09:00 Opening Address from the Chair

INNOVATIVE APPROACH TO PROACTIVE TECHNIQUES IN YOUR BUSINESS STRATEGY

09:15 Keynote Session:
Tier One assets in APAC: Finding investments, portfolio management and increasing accessibility
- Availability of tier one assets in APAC
- Role of treasuries and government issuance in APAC
- Local tier one product development
- Impact on the balance sheet

Gordon Allison
Head of Capital Allocation and Analytics
National Australia Bank, Australia

10:00 Funding the LCR: Buffer formulation
- Accessing HQLA in APAC
- Allocating LCR costs
- Buffer make up in practice

Karim Boonlertvanich
Head, Central Treasury Department
Kasikorn Bank, Thailand

10:45 Networking and Refreshment Break

11:15 Deposits management key role in liquidity strategy
- Deposits role in the LCR and buffer formulation
- Deposits liability: Understanding the level of liquidity risk
- Managing interest rate risks

12:00 Panel Discussion:
Setting up your internal processes in asset planning and funding stable liquid assets
- What assets you should hold to meet your liquidity level? HQLA
- Overcoming lack of the government debt: Possible scenarios
- Role of refinancing
- ERM strategy: Bringing together traded markets and ALM
- Committed liquidity facility: Experience of dealing with regulators

Gordon Allison
Head of Capital Allocation and Analytics
National Australia Bank, Australia

Yves Tomballe
Head of Market and Liquidity Risk Asia Ex-Japan
MUFG, Singapore

12:45 Lunch

STREAM ONE: CORE LIQUIDITY FUNDAMENTALS: HOLISTIC APPROACH TO LIQUIDITY RISK – MEASUREMENT, MONITORING AND REPORTING

14:00 Practical application of liquidity stress testing
- Local liquidity stress testing: Building local tests
- Stress testing within business strategic approach: Generating possible scenarios
- Application of regulatory requirements for liquidity stress testing: Meeting the expectations
- Implementation of your results into your liquidity framework

Eoin O’Donovan
Head of Funding and Liquidity Management Asia
Barclays, Singapore

14:45 Aiming for robustness in contingency framework
- Alignment between risk appetite and contingency: Finding the right balance
- Eliminating the lack of clarity: Are you under liquefied or over liquefied
- Risk appetite aspiration: Being prepared to withstand the crisis

Dharam Singla
Head of Treasury
ICICI, Singapore

15:30 Networking and Refreshment Break

16:00 Liquidity and funding risk control – second line of defence
- Treasury risk control, an independent risk control unit
- Liquidity and funding risk control framework
- Risk mitigation strategies

Heidi Tian
Director, Firm-Wide Treasury Risk Control, APAC
UBS, Singapore

16:45 Panel Discussion:
Innovative approach to balance sheet management
- Optimising balance sheet for liquidity constraints
- Getting the highest quality of balance sheet at the lowest cost
- Identifying the core liquidity risks: Interest rate risk and currencies differentiation
- Role of the central bank

17:30 Close of Conference

STREAM TWO: FTP AND PRODUCT DEVELOPMENT: MAINTAINING THE BOTTOM LINE

14:00 Panel Discussion:
Actions and requirements for establishing a successful product control unit
- Indonesia
- Wiling Bolung
Head of Balance Sheet Trading
ANZ, Indonesia
- Singapore, Hong Kong
- India
- Amit Kothari
Head of Treasury Execution Services
Barclays, India
- UAE

15:15 Networking and Refreshment Break

15:45 Increasing your profitability by products and strategy development
- Realistic cost and FTP pricing
- Profitability of the products for the future markets
- What are the new functions of FTP to assess your liquidity and integrate with ALM strategy?

Nicholas Wood
Global Head, Segments and Products, Group Treasury
Standard Chartered, Singapore

16:30 Case Study:
FTP for non mature products. Curve formulation
- Market overview on the latest techniques and tools
- Application and acceptance of FTP
- Defining risks. Risk appetite for liquidity portfolio

17:15 Close of Conference
Half-Day Interactive Conference Workshop

Wednesday 3rd September 2014

FTP IMPLEMENTATION

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<td>Registration and Coffee</td>
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<td>09:30</td>
<td>Workshop Leader’s Introduction and Opening Remarks</td>
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<tr>
<td>Master Class Leader:</td>
<td>Robert Fiedler</td>
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<tr>
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<td>Liquidity Risk Corporation, Germany</td>
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<td>12:30</td>
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Why You Cannot Miss this Event:

With the LCR, NSFR and further Basel III liquidity requirements driving much of banks' behaviour in global markets, financial institutions in APAC have to be well prepared for upcoming changes to the regulatory landscape and have a clear understanding of how to raise funding and allocate liquidity within each specific business line. In order to do this it is crucial that they are up to date with liquidity needs in changing and competitive markets.

This 7th annual marcus evans event addresses the challenges of industry practitioners who need to know how to achieve robustness in their liquidity frameworks through understanding the right regulatory requirements and applying the latest innovative techniques such as FTP tool and advanced ALM strategy. Our unique streamed format will allow delegates to choose an intensive afternoon focused on either core liquidity fundamentals highlighting the importance of a holistic approach to liquidity risk measurement, monitoring and reporting. Alternatively practitioners can choose a dedicated stream on utilizing FTP strategy, the practical application of FTP in 2014 and specifically the role of FTP in shaping and maintaining the company bottom line.

More Testimonials From Past Events:

Very, very helpful. Please do it again.
Executive Director
Morgan Stanley

Excellent Conference.
MD
UBS

For a first time attendant this was a very useful forum to hear from market practitioners.
Senior Manager, Risk Analytics
Genpact

It has been very interesting, educations and eye opening. Learning we are all partly alike and partly have a different reality. Realising in some parts we're well ahead and in some areas we need to be more risk attuned.
Senior Risk and Compliance Office
Nordea

Who Should Attend:

From banks and financial institutions responsible for looking at different aspects of liquidity and FTP framework. These would include:

- Head of Liquidity / Liquidity Management/Risk
- Head of Treasury
- Head of ALM
- Head of Funds Transfer Pricing
- Head of Market Risk
- Head of Balance Sheet Management
Gordon Allison
Head of Capital Allocation and Analytics
National Australia Bank, Australia

Gordon Allison is the Head of Capital Allocation & Analytics, National Australia Bank. His team’s role is to develop and manage the capital, funding and liquidity position of the Australian bank. Gordon moved to the Personal Bank in 2009 from Group Treasury, where his role was Senior Manager Balance Sheet Performance. He was involved in developing risk frameworks and plans for interest rate risk, FX risk, securitisation, liquidity and funding risk, and engagement with regulators and rating agencies. He was also involved in managing the Group’s funding and liquidity position through the GFC.

Gordon joined NAB in 2006 from ANZ Treasury, where his roles covered risk quantification and management (interest rate, liquidity and funding), and work in the dealing room on the cash desk. He was involved in developing ANZ’s funding framework and liquidity pricing system. Gordon’s qualifications are: Grad. Dip. Accounting, Master of Applied Finance, Grad. Dip. Banking and Finance, B. Physio (Hons). He is a Fellow of FinSA, and a member of the Golden Key International Honour Society.

Luo Ping
Chairman of Supervisory Board
Kunlun Bank, China; Former General Director
China Banking Regulatory Commission (CBRC), China

Luo Ping is a former Director General of Training Department, China Banking Regulatory Commission (CBRC), has a supervisory policy career working for both the People’s Bank of China and then the CBRC. Prior to his current position, he was also Deputy Director General of International Department. Mr. Luo has been actively involved in the development of supervisory standards and policies. In recent years, he has been working energetically to promote advanced risk management practices for credit risk and operational risk in China.

Ayaz Akhtar
Head Regulatory and Basel Reporting, Financial Planning and Control Group
The Saudi Investment Bank, Saudi Arabia

Ayaz Akhtar is a seasoned professional with over 25 years of:
- Financial, regulatory, management reporting, compliance and MDA;
- Financial planning, budgeting, consolidations, acquisitions, cost effective management and taking process improvement initiatives e.g. SOAPS & SLAs etc;
- Implemented various components of Basel II i.e. Pillar I (Minimum Capital Requirements), Pillar II (Supervisory Review Process: Assessment of various risks & compilation of annual document-ICAAP) and Pillar III (Market Discipline) disclosures (both qualitative & quantitative);
- Implemented ICAAP framework and the development of annual ICAAP document for Saudi Arabian Monetary Agency (SAMA);
- Implemented Bill capital structure including the monthly reporting of LCR/NSFR; and
- Advising senior management on regulatory changes; assessing their impacts on capital levels and impacts on capital adequacy.

Prior to joining SAIB in February 2008 Mr. Ayaz worked for various multinational companies in telecom, service and manufacturing sectors in the capacity of Head of Finance, CFO etc, including PwC & Deloitte.

Sam Soelaenan
Head, ALM Risk and Market Risk Governance
Bank International Indonesia, Indonesia

Sam R. Soelaeman is Head, Asset and Liabilities Management Risk and Market Risk Governance. In his more than 22 years in the financial services industry, Sam had experience in treasury activities, Balance sheet & Liquidity management and Market Risk Management. Prior to working at current Bank, he was a trader for Foreign Exchange and Fixed Income and worked at Indonesian Central Bank (Bank Indonesia) took the responsible for examining / assessing all Indonesia State Own Banks and Joint Venture Banks in managing Treasury includes Balance sheet and Liquidity Management and market risk management implementation. During joining current Bank, Sam has developed various measurements with its modeling for balance sheet and liquidity management as well as FTP mechanism.

Karin Boonlertvanich
Head, Central Treasury Department
Kasikorn Bank, Thailand

Dr. Karin Boonlertvanich is currently the Head of the Central Treasury Department at Kasikornbank, Thailand. He is responsible for balance sheet management, investment portfolio decision, as well as liquidity and funding management.

Prior to his current appointment, he was the Head of Assets and Liabilities Management responsible for researching and developing various risk models related to liquidity and interest rate risk management. He is a frequent speaker at industry-related conferences in the area of liquidity management, treasury management and fund transfer pricing. He is also an Assistant Professor at Burapha University, Thailand. He holds a Ph.D. and M.S in Industrial Engineering from Georgia Institute of Technology, USA. He is also a FRM designation holder and CAIA designation holder.

Nicholas Wood
Global Head, Segments and Products, Group Treasury
Standard Chartered, Singapore

Nicholas Wood has been in his current position since 2009, supporting both Wholesale Bank (WB) and Consumer Bank (CB) balance sheet management guidance. In 2011 he took responsibility for a Balance Sheet Modeling team that handles centralized behavioral profiling for internal and external reporting requirements. He is currently leading a project to calculate and apply the cost of liquidity more accurately in readiness for Basel III.

Nick has over 30 years of broad based treasury management related experience with 4 banks. Prior to joining Standard Chartered, he was Asia Treasurer for American Express Bank and Bank of Boston. He learned his trade in 7 years with Bank of America starting in market risk then moving on to trading and then to trading room management. Nick has spent 26 years outside the UK, mainly in SEA (18 years Singapore; 5years Indonesia; 3years USA).

Rajesh Sunar
Deputy CFO
Societe Generale, India

Rajesh Sunar is a Chartered Financial Analyst (CFA), Chartered Accountant (CA) and a Company Secretary (CS) with over 10 years of experience in Asset Liability Management, Funds Transfer Pricing and Treasury Operations. He started his career as part of the Finance team at ICICI Bank, India and moving as a dealer in the Global Asset Liability Management Team managing strategic ALM for international branches. He headed the Asset Liability Management and Funds Transfer Pricing team at BankMuscet and is currently heading the Asset Liability Management function at Societe Generale, India responsible for managing the Liquidity and Interest Rate Risk of the Banking Book.

Wiling Bolung
Head of Balance Sheet Trading
ANZ, Indonesia

Mr. Wiling Bolung studied management and banking at STIE Perbanas Jakarta, bringing more than 20 years experience in Indonesia banking Treasury / Markets business, working for international banks. He started to work at HSBC Jakarta in 1988. He became Head of Interest Rate Trading, and then Head of Trading Team, subsequently headed the Balance Sheet Management until 2007 before moved to ANZ Bank Indonesia. He was head of Global Markets for ANZ Indonesia where he built ANZ Indonesia markets business capabilities from plain vanilla to a fully fledge one and implemented a new FTP system. Since 2010 he became Head of ALM ANZ Bank Indonesia, focusing on managing the balance sheet under a rapid growth model as part of ANZ strategy for business expansion in Asia Pacific region.

Peter Bekesi
Head of ALM, Asia Pacific Regional Office
Raiffeisen Bank International, Singapore

Peter Bekesi is Head of Asset and Liability management at Asian Pacific Regional Office (APRO) of Raiffeisen Bank International (RBI). Peter’s responsibilities include Transfer Pricing, management of funding, interest rate and liquidity risk in the Asian Pacific area.

Prior to joining APRO, he was responsible for the new risk based pricing concept in RBI group. Peter spent eighteen years with the Hungarian Volksbank, where he had various treasury and finance roles including Head of ALM and Director of Accounting. He also led the Volksbank’s Treasury Office and Management departments. Prior to Volksbank, Peter was working as a Market Risk specialist at Erste Bank Hungary. Peter received his MBA from Budapest University of Economic Sciences in Hungary.