REDmoney seminars

STRATEGIC BALANCE SHEET MANAGEMENT & OPTIMIZATION:
Scenario-Driven Perspective

15th – 17th April 2019, Kuala Lumpur

The course will provide attendees with detailed tuition on how to manage the entire asset and liability framework by focusing on areas of potential capital savings. A hands-on perspective is followed. The use of worked examples and case studies provides a comprehensive framework to be directly used on a day-by-day basis.

During the first day, margin at risk and liquidity are explored through the lenses of the traditional asset and liability management framework. Case studies help consolidating the broader understanding of the key issues risk managers need to face.

A deep dive into credit risk characterizes the second day. An introduction to portfolio credit risk modelling is followed by the exam of the relationships with Advanced Internal Rating Based (AIRB) modelling. A series of case studies allow attendees to grasp strategic balance sheet management hands-on details. Market and operational risks are also investigated by paving the way to the overall RWA projection.

During the third day, capital allocation is explored by focusing on credit risk policies and strategic planning. Balance sheet and profitability projections are at the very heart of a process aimed at identifying the risk adjusted capital efficient frontier. Case studies help consolidating the broader understanding of the key issues risk managers need to face on a day-by-day basis.

KEY HIGHLIGHTS

- Estimate asset and liability sensitivity to interest rate shocks
- Formulate gap analysis and margin at risk in Excel
- Construct sensitivity analysis in R
- Analyze liquidity risk from regulatory & managerial perspective
- Evaluate Value at Risk and stressed VaR for market risk
- Aggregate credit, market and operational risks
- Estimate balance sheet projections under alternative scenarios
- Construct efficient frontier and capital allocation under different scenario hypotheses

AGENDA

Day 1

0830 – 0900
Registration & Coffee

0900 – 1030
Session 1: Introduction to Asset and Liability Management
- Course overview
- Introduction to asset and liability management

1030 – 1100 Coffee Break

1100 – 1230
Session 2: Margin at Risk Analysis (a link to Pillar 2 capital requirements)
- Interest rate gap assessment
- Margin at risk under instantaneous interest rate shocks
- Case study: gap analysis and margin at risk in Excel

1230 – 1330 Lunch

1330 – 1500
Session 3: Interest Rate Sensitivity Analysis
- Analysis of the term structure of interest rates
- Asset and liability sensitivity to interest rate shocks
- Case study: sensitivity analysis by means of R software

1500 – 1530 Coffee Break

1530 – 1700
Session 4: Liquidity Risk: Managerial Approach
- Time-grid liquidity gap assessment
- The role of uncommitted facilities
- Case study: stress testing liquidity risk - managerial approach

1700 Wrap up day 1

Day 2

0830 – 0900 Registration & Coffee

0900 – 1030
Session 5: Liquidity Risk Analysis from a Regulatory Perspective
- Liquidity coverage ratio (LCR)
- Net stable funding ratio (NSFR)
- Liquidity scenario analysis
- Case study: stress test on LCR and NSFR

1030 – 1100 Coffee Break

1100 – 1230
Session 6: Credit Risk RWA
- Risk weighted asset analysis: standardized and advanced approaches
- Impacts of Basel IV on credit risk RWA
- Credit risk portfolio modelling

1230 – 1330 Lunch

1330 – 1500
Session 7: Case Study on Portfolio Modelling
- Credit portfolio modelling by means of R software

1500 – 1530 Coffee Break

1530 – 1700
Session 8: Market and Operational Risks
- Value at Risk and stressed VaR for market risk
- Operational risk: from base to advanced methods
- Impacts of Basel IV on operational risk RWA

1700 Wrap up day 2

Day 3

0830 – 0900 Registration & Coffee

0900 – 1030
Session 9: Overall RWA Aggregation
- How to aggregate credit, market and operational risks
- Impacts of Basel IV on RWA aggregation
- RWA optimization leavers
- Case study: RWA optimization

1030 – 1100 Coffee Break

1100 – 1230
Session 10: Balance Sheet and Capital Planning
- Scenario definition
- Balance sheet projections
- Profit and loss projections
- Case study: balance sheet projections under alternative scenarios

1230 – 1330 Lunch

1330 – 1500
Session 11: Credit Risk Policies and Capital Allocation
- Name and sector concentration
- Risk adjusted performances
- Case study: credit risk and capital allocation

1500 – 1530 Coffee Break

1530 – 1700
Session 12: Efficient frontier
- Efficient frontier and capital allocation under different scenario hypotheses
- Risk integration: credit, market, interest rate, and liquidity analysis
- Hints on Data envelopment analysis (DEA)

1700 Course Conclusion

SPEAKER

Dr Tiziano Bellini
PhD
(Statistics)

- Worked in risk management and finance across Europe, London and New York for the past 20 years.
- Experience include Barclays Investment Bank, EY Financial Advisory Services in London, HSBC headquarter, Prometeia and other global leading companies.
- Guest lecturer at the London School of Economics and Political Science, Imperial College of London.
- Doctorate in statistics from University   of Milan and London School of Economics and Political Science.
- Authored the books "Stress Testing and Risk integration in Banks: a Statistical Framework and Practical Software guide in Matlab and R", "IFRS 9 and CECL Credit Risk Modelling and Validation: A Practical Guide with Examples Worked in R and SAS".
- Authored papers published in European Journal of Operational Research (EJOR), Computational Statistics and Data Analysis (CSDA) and other top reviewed Journals.
- Referees of Journal of Banking and Finance (Elsevier), European Journal of Operational Research (EJOR), Journal of Applied Statistics (Taylor &Francis), Journal of Risk, and other top Journals.
- Trainer in risk management and statistics, he is also a Qualified Chartered Accountant and Registered Auditor.

This course is designed to be of most benefit to:

- CFOs, heads of finance and finance officers
- CROs, risk managers, and risk analysts
- Compliance and audit professionals
- Treasurers, treasury managers and ALM professionals
- Portfolio and other fund managers
- Credit administration managers and credit portfolio analysts
- Regulators

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(please note these are not the rates to attend the seminar as a participant – these can be found on the last page of this brochure)

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- Full delegate list within one week post Seminar
- Post-Seminar questionnaire results

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- Post-Seminar questionnaire results

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BOOKING DETAILS

I am booking:	Price per Delegate	Total Price	Early Bird (10% Discount)
☐ 1 delegate	RM5,999	**RM5,999**	RM5,399
☐ 2 delegates (5% Discount)	RM5,699	**RM11,398**	RM10,258
☐ 3 delegates (15% Discount)	RM5,099	**RM15,297**	RM13,768
☐ 4 delegates (20% Discount)	RM4,799	**RM19,197**	RM17,277
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DELEGATE DETAILS

Name   Job Title   Email address   Telephone

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Our address is: REDmoney, Suite 22-06, 22nd Floor, Menara Tan & Tan, 207, Jalan Tun Razak, 50400 Kuala Lumpur

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