

4TH ANNUAL

# LIQUIDITY RISK MANAGEMENT 2015

**SUPER  
EARLY BIRD**  
Just £599  
Register By  
23 October

17 November, 2015 | London



**3RD ATTENDEE  
GOES FREE**

## HIGHLIGHTS IN 2015 INCLUDE

### POST LCR IMPLEMENTATION

CASE STUDIES POST IMPLEMENTATION, REPORTING TEMPLATES AND LCR INTERACTION WITH OTHER REGULATIONS

### ILAAP

ASSESSING THE CHALLENGES AND DIFFERENCES BETWEEN ILAA AND ILAAP, EFFECTIVE IMPLEMENTATION STRATEGIES

### NSFR REQUIREMENTS

REVIEWING THE NECESSARY REQUIREMENTS NEEDED FOR NSFR

### DATA MANAGEMENT

INTERNAL SYSTEMS, REPORTING REQUIREMENTS AND BCBS 239

### INTRADAY LIQUIDITY

REGULATORY EXPECTATIONS AND REPORTING, EXECUTING STRESS TESTS AND ADDITIONAL BUFFERS

## HEAR FROM SENIOR LIQUIDITY RISK, TREASURY & ALM PROFESSIONALS INCLUDING:

Ruth Wandhöfer

Global Head of Regulatory & Market Strategy, Citi

Martin Harrison,

Head of Liquidity Risk, Nationwide

Volker Leistikow

Head of Treasury Risk EMEA, State Street

Colin Johnson

Head of Risk, Banking Market Risk, Santander UK

Chairman, UK ALMA

Christopher Blake

Senior Manager Liquidity & Risk, Group Asset & Liability Management, HSBC

Cecilia Gejke

Executive Director, Liquidity Risk & Stress Testing,

Mizuho Securities

CPD ACCREDITATION:



#LiquidityRisk



E: [info@cfp-events.com](mailto:info@cfp-events.com) T: +44 (0)20 7164 6582

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## WHY ATTEND?

Post 2007/8 financial crisis, liquidity risk management has been the focus of strong regulatory scrutiny, with evidence to support the argument of the systemic importance of a strong liquidity programme for effective management, banks are moving towards implementing the vast influx of regulations to ensure better financial stability.

CFP's 4th Annual Liquidity Risk Management initiative is the latest in a series of successful forums. Its main areas of focus will be on the post LCR implementation and understanding of new reporting templates. With a look at the upcoming requirements and the necessary changes in systems and processes for the future implementations of ILAAP, NSFR and intraday reporting.

The forum will be an intensive and interactive one-day, focusing on key regulatory challenges across post LCR implementation, the move from ILAA to ILAAP, intraday liquidity and NSFR implementation.

## KEY POINTS:

- Reviewing the change from ILAA to ILAAP and the effects across Europe and the potential challenges and pitfalls ahead
- A look at LCR post implementation and understanding the new reporting templates moving forward
- Looking across various regulations and how LCR interacts with these
- Reviewing NSFR requirements and moving forward with LCR and NSFR
- Intraday liquidity reporting and how to execute stress tests and the required buffer with LCR

CFP will be hosting an intensive and highly interactive Initiative on Liquidity Risk. Gathering and attracting industry thought leaders to address the challenges around Post LCR implementation and looking forward towards NSFR, ILAAP and Intraday Requirements.

CFP is an international research and event organiser, focusing on the area of finance and risk. CFP's mission and objective is to bring together Heads of Liquidity, Treasury and ALM to address the challenges and requirements needed in Liquidity Risk. CFP have researched the initiative with over 30 industry professionals to gather the critical issues and challenges.

Confirmed and Invited Presenters Include:

- Global Head of Regulatory and Market Strategy Citi
- Head of Liquidity Nationwide
- Head of CRO ALM and Liquidity Risk Santander
- Head of Treasury Risk EMEA State Street
- Head of Risk, Banking Market Risk, Santander UK Chairman, UK ALMA
- Senior Manager Liquidity & Risk, Group Asset & Liability Management, HSBC
- Head of Liquidity, Funding & Market Risk Nationwide
- Head of Liquidity Reporting Credit Suisse
- Executive Director, Liquidity Risk & Stress Testing Mizuho Securities
- Director of Treasury Audit TSB
- Head of Liquidity Management Co-Operative Bank
- Head of Liquidity Management RBS



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WHEN REGISTERING AT THE SAME TIME



## 17 NOVEMBER

### 08:30 REGISTRATION & MORNING COFFEE

### 08:55 CHAIR'S OPENING REMARKS

#### ILAA – ILAAP

#### 09:00 CASE STUDY: WHAT HAS CHANGED FROM ILAA – ILAAP

- Assessing risks not covered in LCR, but which were previously in ILG
- New Liquidity risk drivers
- An international dimension
- A consolidated dimension
- When does ILAAP need to be completed by?
- Do we need to change our risk appetite statements?

Christopher Blake, [Senior Manager Liquidity & Risk, Group Asset & Liability Management, HSBC](#)

#### PANEL DISCUSSION

#### 09:35 IMPLEMENTING ILAAP: ASSESSING THE CHALLENGES AND PITFALLS AHEAD

- Preparing for implementation
- Gaining clarity around expectations and deadlines
- Regulatory expectations
  - On-site reviews/inspections
- Implementing and updating systems

Christopher Blake, [Senior Manager Liquidity & Risk, Group Asset & Liability Management, HSBC](#)

Meryl Harland, [Senior Manager, Treasury Regulation, Deutsche Bank](#)

### 10:20 MORNING REFRESHMENT BREAK & NETWORKING

#### LCR

#### 10:50 LCR POST IMPLEMENTATION AND TRANSITION: UNDERSTANDING REGULATORY EXPECTATIONS AND NEW REPORTING TEMPLATES – CASE STUDIES & REVIEWS

- Reviewing differences between PRA & EBA definitions and further interpretation
- Understanding new reporting templates & implementing into processes
- Challenges moving forward
- What's next as banks move towards 100% compliance

Cecilia Gejke, [Executive Director, Liquidity Risk & Stress Testing, Mizuho Securities](#)

Filipe Lemos, [Liquidity Specialist, Novo Banco](#)

Piyali Williams, [Head of Liquidity Portfolio Structuring, Barclays Corporate](#)

#### DOUBLE PRESENTATION

#### 11:35 REVIEWING HOW LCR INTERACTS WITH OTHER REGULATIONS

- Regulations running parallel:
  - NSFR
  - Intraday Liquidity
  - Stress Testing

Martin Harrison, [Head of Liquidity Risk, Nationwide](#)

Cecilia Gejke, [Executive Director, Liquidity Risk & Stress Testing, Mizuho International](#)

### 12:35 LUNCH BREAK & NETWORKING

## REGULATORY CHANGES

#### PANEL DISCUSSION

#### 13:35 ASSESSING THE IMPACT OF CHANGES TO REGULATION AND THE NSFR: ADHERING TO LCR AND NSFR REQUIREMENTS

- Latest on NSFR liquidity framework
- Assessing the impact on operational strategies, lines of business and balance sheet
- Pricing cost implications on liquidity, products and departments
- Implementation requirements and challenges

Colin Johnson, [Head of Risk, Banking Market Risk, Santander UK Chairman, UK ALMA](#)

Volker Leistikow, [Head of Treasury Risk EMEA, State Street](#)

Mike Gregory, [Head of Liquidity Policy, Standard Chartered Bank](#)

## INTRADAY LIQUIDITY

#### PANEL DISCUSSION

#### 14:20 UNDERSTANDING REGULATORY EXPECTATIONS FOR INTRADAY LIQUIDITY REPORTING

- Gaining clarity around what to report
- Reviewing expected templates/formats for reporting
- Basel paper transferred by regulators
- ECB Standards moving forward
  - On Site inspections
- Intraday liquidity reporting in stress scenarios
- Implementing Basel rules around the world and what differences and issues emerge

Ruth Wandhöfer, [Global Head of Regulatory & Market Strategy, Citi](#)

Christian Goerlach, [Director, Institutional Cash & Securities Services, GTB, Deutsche Bank](#)

#### 15:05 INTRADAY: HOW TO EXECUTE STRESS TESTS AND HOW TO LINK THE REQUIRED BUFFER WITH THE LCR

- Updating IT Systems for Intraday Reporting
- Collecting and inputting accurate data
- Building and reviewing models

### 15:40 AFTERNOON BREAK & NETWORKING

## SYSTEMS AND PROCESSES

#### 16:10 TRANSITIONING INTERNAL SYSTEMS TO ACCOMMODATE ADDITIONAL DATA AND REPORTING REQUIREMENTS

- Gathering and reconciling data for monthly reporting
  - BCBS 239
- Understanding the quality/granularity of data required
- Reviewing business implications of the new standard
- Optimising balance sheets to ensure the right mix
- Ensuring liquid assets can withstand stress scenarios

Rajib Chakravorty, [Lead Risk Programme Data Architect, HSBC](#)

#### 16:55 DEVELOPING A LIQUIDITY POLICY

- Relation to bank strategy
- Relation to Risk Appetite
- Stress Tests
- Liquidity "Cushion"
- Developing a Liquidity Control Framework
- Reporting on Liquidity – Qualitative – Quantitative

Brandon Davies, [Former Chairman, Premier European Capital & Gatehouse Bank, Treasurer, Barclays Bank & Author of 5 GARP Risk Academy Books](#)

### 17:30 END OF DAY ONE & NETWORKING RECEPTION

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