

# Treasury risk management

Thursday, 12 March 2020 | BSA, London WC2

The objective of the course is to provide participants with an overview of the financial and balance sheet risks a building society faces as a consequence of being a mortgage lender and how these risks are managed by the treasury function.

We will consider key risks such as liquidity risk, credit risk, market risk and interest rate risk within the new regulatory framework, and examine the role of board governance and the relevant committees, focusing on the Asset and Liabilities Committee. Additionally, we will discuss 'best in class' management information and how to read and understand key reports.

The course will help those with some treasury experience, who need to improve their grasp of treasury risk – including NEDs and senior management, as well as recent starters in treasury, and other staff who need to upskill in treasury. The course may be particularly useful for staff with some “second line” responsibility over treasury or balance sheet management who need to refresh, update and extend their technical knowledge.

*“A masterclass in demonstrating the dark arts of treasury”.*

*(Delegate feedback – May 2019)*

*“A very informative and well-structured day. Content was comprehensive and at an appropriate level of detail.*

*(Delegate feedback – September 2019)*

## £490

VAT EXEMPT  
BSA MEMBERS  
& ASSOCIATES

## £695

VAT EXEMPT  
NON- MEMBERS

*A charge of £100 applies to cancellations received 14 days or more before the event. No refunds can be given for later cancellations although substitutions can be made free of charge at any time.*

**REGISTER**

ONLINE

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IN CONJUNCTION WITH

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## OVERVIEW:

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| <p>09.00 Registration and coffee</p> <p>10.00 <b>Identifying financial risks</b></p> <ul style="list-style-type: none"><li>• Liquidity risks</li><li>• Credit risks</li><li>• Operational risks</li><li>• Interest rate risks</li><li>• Other risks</li></ul> <p>10.15 <b>Measuring and managing liquidity risk</b></p> <ul style="list-style-type: none"><li>• The new liquidity framework</li><li>• Transferring from ILAS to ILAAP</li><li>• Liquidity risk management</li></ul> <p>11.15 Coffee</p> <p>11.30 <b>Measuring and managing credit risk</b></p> <ul style="list-style-type: none"><li>• Credit rating agencies and the ratings framework</li><li>• Counterparty assessment and limits</li><li>• Monitoring and reporting framework</li></ul> <p>12.00 <b>Measuring and monitoring operational risk</b></p> <ul style="list-style-type: none"><li>• Key controls</li><li>• Front office</li><li>• Middle office</li><li>• Back office</li></ul> <p>12.20 <b>ALCO monitoring</b></p> <ul style="list-style-type: none"><li>• What is an ALCO pack?</li></ul> | <p>12.45 Lunch</p> <p>13.30 <b>Measuring and monitoring financial risks</b></p> <ul style="list-style-type: none"><li>• Balance sheet risks</li><li>• Interest rate risks</li><li>• GAP sensitivity</li><li>• Basis risk</li><li>• Hedging the risks</li></ul> <p>14.30 Tea</p> <p>14.45 <b>Managing and monitoring financial risks</b></p> <ul style="list-style-type: none"><li>• ALCO</li><li>• Risk committee</li><li>• Board oversight</li></ul> <p>15.30 <b>Financial risk management in the real world</b></p> <ul style="list-style-type: none"><li>• Reviewing portfolios</li><li>• Day to day activity</li><li>• When it goes wrong</li></ul> <p>16.00 Summary and close</p> |
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## Course presenter:

**Dean Carter** is an experienced building society treasury and risk professional having worked in both London and Paris and formerly as Head of Treasury at the Nottingham Building Society. He has also held the executive post of General Manager – Operational Risk and Compliance.

His work as Director of Treasury Solutions at King & Shaxson includes investment and funding advice, treasury training, risk management advice and policy & procedures advice and review, interest rate forecasting and economic reviews, ALCO attendance and advice, and counterparty services advice.

Dean also assists firms considering or changing treasury approaches to risk management.