

Treasury risk management

24th & 25th November 2021 (at 9:30am each day)

The objective of this virtual 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.

This course is being run virtually due to Covid-19 and will revert to 'in-person' as soon as it's safe to do so.

“Really well presented course with the subject really well explained by Dean. Would recommend the course!”

“ A valuable and well run course.

Delegate feedback from our July 2021 online course

£350

VAT EXEMPT
BSA MEMBERS
& ASSOCIATES

£495

VAT EXEMPT
NON- MEMBERS

Payment to be made by credit card only.

Places can be cancelled without charge up until Wednesday 10th November.. No refunds can be given after that date but substitutions can be made free of charge at any time.

REGISTER

ONLINE
www.bsa.org.uk/treasuryrisk

IN CONJUNCTION WITH

**KING
SHAXSON &
PhillipCapital**

DAY ONE:

Attendees are encouraged to log on 5 minutes early to make sure they can access the Zoom platform.

- 09:30 **Introduction**
- 09:45 **Identifying financial risks**
- Liquidity risks
 - Credit risks
 - Operational risks
 - Interest rate risks
 - Other risks
- 10:00 **Measuring and managing liquidity risk**
- The new liquidity framework
 - Transferring from ILAS to ILAAP
 - Liquidity risk management
- 11:00 Short break
- 11:15 **Measuring and managing credit risk**
- Credit rating agencies and the ratings framework
 - Counterparty assessment and limits
 - Monitoring and reporting framework
- 11:45 **Measuring and monitoring operational risk**
- Key controls
 - Front office
 - Middle office
 - Back office
- 12:00 **ALCO monitoring**
- What is an ALCO pack?
- 12:30 **Close** (approx.)
Additional time will be available for Q&A and networking, if needed

DAY TWO:

- 09:30 **Introduction**
- 09:45 **Measuring and monitoring financial risks**
- Balance sheet risks
 - Interest rate risks
 - GAP sensitivity
 - Basis risk
 - Hedging the risks
- 10:45 Short break
- 11:00 **Managing and monitoring financial risks**
- ALCO
 - Risk committee
 - Board oversight
- 11:45 **Financial risk management in the real world**
- Reviewing portfolios
 - Day to day activity
 - When it goes wrong
- 12:00 Summary and questions
- 12:30 **Close** (approx.)
Additional time will be available for Q&A and networking, if needed.

The course is interactive and not just a 'teaching session' so timings can be flexible to suit the requirements of participants.

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.