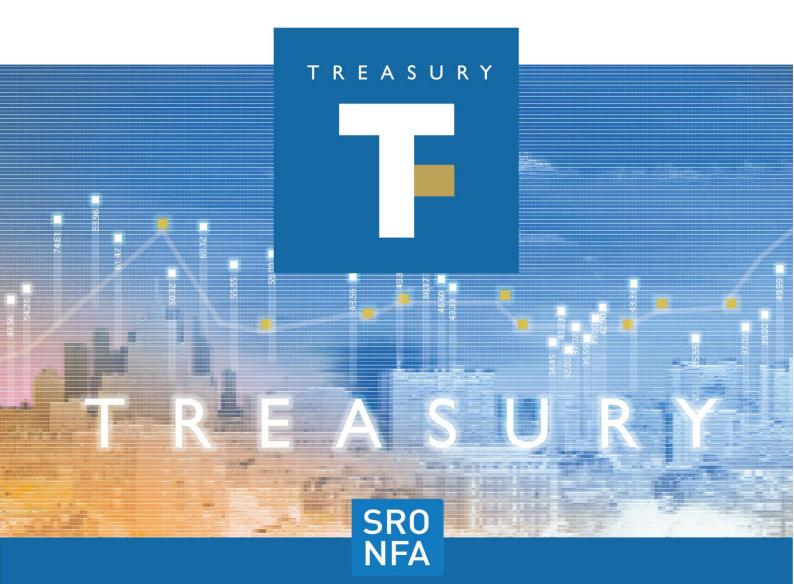
AGENDA

IV International Banking Forum

Treasury

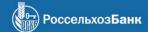


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Project program on 19/04/2021

28 April 2021

9:30-9:35	Welcome remarks		Vasily Zablotsky (President, SRO NFA)	
9:35-10:00		THE VIEW OF THE BANK OF RUSSIA ON THE CURRENT SITUATION IN THE FINANCIAL SECTOR	Vasily Zablotsky (President, SRO NFA) interview with Ksenia Yudaeva (First Deputy Governor, Bank of Russia)	
10:00-10:15		Q&A Session		
10:15-11:30		MACROECONOMIC PANEL: SITUATION IN THE ECONOMY, MCP, LIQUIDITY OF THE BANKING SYSTEM		
		Moderator: Alexey Lyakin (Vice President - Head of Treasury, S	Sberbank)	
			Speakers:	
		 Economic trends, forecasts of inflation and interest rates. MCP of the Bank of Russia. 	Alexey Zabotkin (Deputy Governor, Bank of Russia)	
	2.1	 Liquidity and risks of the banking system. Trends in the money market development - Subject from the IBC towards operations with the Central Bank and the Federal Treasury. Liquidity Management of the Federal Treasury: Treasury System, Treasury System, Expanding the Line of Financial Instruments. The Central Bank's interaction, the Ministry of Finance and the Federal Treasury during operations in the money market. Regulatory and physical liquidity. Influence of transactions with Federal Treasury on the liquidity standards. 	Egor Susin (Head of the Strategy Development Center, Bank GPB (JSC))	
	Panel session Nº		Alexander Isakov (Head of the Macroeconomic Research, Chief Economist for Russian and CIS, VTB Capital)	
			Vladimir Kolychev (Deputy Minister of Finance, Ministry of Finance of the Russian Federation)	
			Stanislav Prokofiev (Deputy Head of the Federal Treasury)	
			Igor Knyazev (Director of the Internal Treasury Department, Russian Agricultural Bank)	
11:30-11:45		Q&A Session		



11:45-13:00		REGULATION AND BEST PRACTICES OF CURRENCY, INTEREST RISKS AND LIQUIDITY RISK Moderator: Sergey Kharynov (First deputy head of Internal Treasury, Russian Agricultural Bank)		
	Panel session Nº 2	 Currency risk management practices - the results of a survey of the Bank of Russia. Regulatory VS Economic OCP - main differences (accounting for guarantees, reserves, CVA, future income and expenses). Development of currency risk regulation. Credit products at floating rates. Experience in calculating interest risk under the recommendations of the Bank of Russia 8-mR. 	Speakers: Alexey Lobanov (Director of Bank Regulation Department, Bank of Russia) Elizaveta Danilova (Director, Financial Stability Department, Bank of Russia) Sergey Sidelnikov (Head of IR and FX risk management, Treasury, Sberbank) Andrei Prudnikov (Head of Treasury, VTB Bank)	
13:00-13:15		Q&A Session		
13:15-15:00		BREAK		
15:00-16:15	Panel session Nº 3	CORPORATE AND BANKING TREASURY. NEW CHALLENGES AND SOLUTIONS Moderator: Igor Marich (Managing Director for Sales and Business Development, Member of the Board, Moscow Exchange)		



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		 Calls for banking treasury and calls for corporate treasurers than in responses to them help or can help banks and stock exchanges. From deposits and loans to bonds. Transformation of liabilities of banks and corporations in securitized debt. Trends, reasons, pros and cons. Completing the loop reduction cycle, and the transition to growth: what it means for corporate and banking. Management of relevant interest risk. How can bank treasury help corporate treasury? Deposits and loans for floating rates. Irregular deposits. The trend of the transition of individuals from bank deposits for the financial market. 	Speakers: Alexey Teplouhov (Deputy Chairman of the Board, Bank St. Petersburg) Alexey Salaschenko (Vice President, Novikombank) Roman Kalinin (Deputy Head of Financial Markets Transactions Department, Treasury, VTB Bank) Sergey Puntus (Head of Finance Directorate, LUKOIL) Vladimir Kozinets (Director of the Treasury Department and Financial Risk Management, Rolf; President of the Association of Corporate Treasury and Corporate Finance Department,	
			EuroChem AG)	
16:15-16:30		Q&A Session		
16:30-17:45		RISK-FREE INTEREST RATES BENCHMARKS IN LOANS AND DERIVATIVES Moderator: Vladimir Krasik (CFO, VI Holding)		
	Panel session Nº 4	 Statistics of using ruble benchmarks in financial instruments: Key Rate as a de facto primary ruble benchmark. Risk of using Key Rate in financial instruments: points of view of market participants and the Bank of Russia. Lack of trust among corporate users to existing risk-free ruble benchmarks: reasons and possible measures. The «one-size-fits-all» benchmark for ruble derivatives, bonds and loans: illusion or necessity? 	Speakers: Irina Melnikova (Deputy Director of the Financial Market Strategy Department, Bank of Russia) Oleg Gorlinsky (Chairman of the SRO NFA's Experts Council for benchmarks and rates)	



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	 RUONIA and RUSFAR: current state and future prospects. Does the Russian market need a reform of benchmarks? Role of the Bank of Russia and market participants in initiating and implementing a market-wide benchmark reform: top-down vs. bottom-up approaches. The Bank of Russia' plans for the development of the procedure of benchmarks accreditation. Role of self-regulation in the context of benchmarks reform: working plans of SRO NFA's Experts Council for benchmarks and rates. 	Egor Pavlov (Executive director, Interest rate & FX risk management, Treasury, Sberbank) Mikhail Palei (Head of Foreign Exchange & Interest Rates Derivatives, VTB Bank) Pavel Burov (Executive Vice President, Head of treasury markets, Bank GPB (JSC)) Sergey Titov (Head of the Money Market Department, Moscow Exchange)	
17:45-18:00	Q&A Session		
17:45-18:00 18:00	Q&A Session Concluding remarks Vasily Zablotsky, President, SRO NFA	Department, Moscow Excite	