

# AGENDA

IV International Banking Forum

# Treasury

2021

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28 April 2021

9:30-9:35	Welcome remarks	Vasily Zablotzky (President, SRO NFA)
9:35-10:00	THE VIEW OF THE BANK OF RUSSIA ON THE CURRENT SITUATION IN THE FINANCIAL SECTOR	Vasily Zablotzky (President, SRO NFA) interview with Ksenia Yudaeva (First Deputy Governor, Bank of Russia)
10:00-10:15	<i>Q&amp;A Session</i>	
10:15-11:30	Panel session № 1	<p><b>MACROECONOMIC PANEL: SITUATION IN THE ECONOMY, MCP, LIQUIDITY OF THE BANKING SYSTEM</b></p> <p>Moderator: <i>Alexey Lyakin</i> (Vice President - Head of Treasury, Sberbank)</p>
		<p>Speakers:</p> <p><i>Alexey Zabotkin</i> (Deputy Governor, Bank of Russia)</p> <p><i>Egor Susin</i> (Head of the Strategy Development Center, Bank GPB (JSC))</p> <p><i>Alexander Isakov</i> (Head of the Macroeconomic Research, Chief Economist for Russian and CIS, VTB Capital)</p> <p><i>Vladimir Kolychev</i> (Deputy Minister of Finance, Ministry of Finance of the Russian Federation)</p> <p><i>Stanislav Prokofiev</i> (Deputy Head of the Federal Treasury)</p> <p><i>Igor Knyazev</i> (Director of the Internal Treasury Department, Russian Agricultural Bank)</p>
11:30-11:45	<i>Q&amp;A Session</i>	



11:45-13:00	Panel session № 2	<b>REGULATION AND BEST PRACTICES OF CURRENCY, INTEREST RISKS AND LIQUIDITY RISK</b> Moderator: <b>Sergey Kharynov</b> (First deputy head of Internal Treasury, Russian Agricultural Bank)	
		<ul style="list-style-type: none"> <li>— Currency risk management practices - the results of a survey of the Bank of Russia.</li> <li>— Regulatory VS Economic OCP - main differences (accounting for guarantees, reserves, CVA, future income and expenses).</li> <li>— Development of currency risk regulation.</li> <li>— Credit products at floating rates.</li> <li>— Experience in calculating interest risk under the recommendations of the Bank of Russia 8-mR.</li> </ul>	Speakers:  <i>Alexey Lobanov</i> (Director of Bank Regulation Department, Bank of Russia)  <i>Elizaveta Danilova</i> (Director, Financial Stability Department, Bank of Russia)  <i>Sergey Sidelnikov</i> (Head of IR and FX risk management, Treasury, Sberbank)  <i>Andrei Prudnikov</i> (Head of Treasury, VTB Bank)
13:00-13:15	<i>Q&amp;A Session</i>		
13:15-15:00	BREAK		
15:00-16:15	Panel session № 3	<b>CORPORATE AND BANKING TREASURY. NEW CHALLENGES AND SOLUTIONS</b> Moderator: <b>Igor Marich</b> (Managing Director for Sales and Business Development, Member of the Board, Moscow Exchange)	





		<ul style="list-style-type: none"> <li>— Calls for banking treasury and calls for corporate treasurers than in responses to them help or can help banks and stock exchanges.</li> <li>— From deposits and loans to bonds. Transformation of liabilities of banks and corporations in securitized debt. Trends, reasons, pros and cons.</li> <li>— Completing the loop reduction cycle, and the transition to growth: what it means for corporate and banking. Management of relevant interest risk.</li> <li>— How can bank treasury help corporate treasury?</li> <li>— Deposits and loans for floating rates. Irregular deposits.</li> <li>— The trend of the transition of individuals from bank deposits for the financial market.</li> </ul>	<p>Speakers:</p> <p><i>Alexey Teplouhov</i> (Deputy Chairman of the Board, Bank St. Petersburg)</p> <p><i>Alexey Salaschenko</i> (Vice President, Novikombank)</p> <p><i>Roman Kalinin</i> (Deputy Head of Financial Markets Transactions Department, Treasury, VTB Bank)</p> <p><i>Sergey Puntus</i> (Head of Finance Directorate, LUKOIL)</p> <p><i>Vladimir Kozinets</i> (Director of the Treasury Department and Financial Risk Management, Rolf; President of the Association of Corporate Treasurers)</p> <p><i>Ruslan Karmanny</i> (Head of the Treasury and Corporate Finance Department, EuroChem AG)</p>
16:15-16:30	<i>Q&amp;A Session</i>		
16:30-17:45	Panel session № 4	<p style="text-align: center;"><b>RISK-FREE INTEREST RATES BENCHMARKS IN LOANS AND DERIVATIVES</b></p> <p>Moderator: <i>Vladimir Krasik</i> (CFO, VI Holding)</p> <ul style="list-style-type: none"> <li>— Statistics of using ruble benchmarks in financial instruments: Key Rate as a de facto primary ruble benchmark.</li> <li>— Risk of using Key Rate in financial instruments: points of view of market participants and the Bank of Russia.</li> <li>— Lack of trust among corporate users to existing risk-free ruble benchmarks: reasons and possible measures.</li> <li>— The «one-size-fits-all» benchmark for ruble derivatives, bonds and loans: illusion or necessity?</li> </ul> <p>Speakers:</p> <p><i>Irina Melnikova</i> (Deputy Director of the Financial Market Strategy Department, Bank of Russia)</p> <p><i>Oleg Gorlinsky</i> (Chairman of the SRO NFA's Experts Council for benchmarks and rates)</p>	



		<ul style="list-style-type: none"> <li>— RUONIA and RUSFAR: current state and future prospects.</li> <li>— 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.</li> <li>— The Bank of Russia' plans for the development of the procedure of benchmarks accreditation.</li> <li>— Role of self-regulation in the context of benchmarks reform: working plans of SRO NFA's Experts Council for benchmarks and rates.</li> </ul>	<p><i>Egor Pavlov</i> (Executive director, Interest rate &amp; FX risk management, Treasury, Sberbank)</p> <p><i>Mikhail Palei</i> (Head of Foreign Exchange &amp; Interest Rates Derivatives, VTB Bank)</p> <p><i>Pavel Burov</i> (Executive Vice President, Head of treasury markets, Bank GPB (JSC))</p> <p><i>Sergey Titov</i> (Head of the Money Market Department, Moscow Exchange)</p>
17:45-18:00	<i>Q&amp;A Session</i>		
18:00	<p><b>Concluding remarks</b> Vasily Zablotzky, President, SRO NFA</p>		