



XIV Annual Banking Conference

PROFITABILITY AND RISKS MANAGEMENT IN BANKS

December 7, 2017 | Kiev, Ukraine

as of 16.10.2017

About the Conference

The XIV Annual Banking Conference "Profitability and Risks Management in Banks" will take place on December 7, 2017 in Kiev, Ukraine, in Hotel Rus.

The purpose of the conference is to present the strategies of regulators in the supervision of the financial sector and the innovations of banks in the area of risk management and finance, review financial stability in Ukraine, share the experience in implementing IFRS 9 and use of modern technologies in these areas.

This conference traditionally completes the year bringing together bankers for discussion of the strategic perspectives connected with finance, risks and technologies.

- Presentations of the senior managers of the NBU, Members of Steering Committee of GARP Regional Chapter and industry experts on strategic issues of supervision, risk management and finance
- Exchange of experience on IFRS 9 implementation
- Unique Panel discussions of Chief Finance Officers and Chief Risk Officers of the leading banks

Keynote Speakers



Katerina Rozhkova
Deputy Governor
NBU



Dominique Menu
Head Representative Office
BNP Paribas in Ukraine and Kazakhstan



Bogdan Lukasiewicz
Director of Department of Financial Accounting
NBU



Vitaliy Vavrishchuk
Director - Department of Financial Stability
NBU



Igor Budnik
CRO
NBU



Oleg Soroka
Finance Director
Raiffeisen Bank Aval



Vadym Berezovik
Chairman of the Board
Vector Bank



Igor Kozhevnik
CFO
Deputy Chairman
FUIB



Taras Prots
CRO,
Board Member
OTP Bank



Olena Dmytrieva
Deputy Chairman
Globus Bank



Dmytro Kolehko
CRO,
Board Member
VP Bank (Vietnam)



Andrey Glevatsky
Director of The Department of Retail, Market and Operational Risks,
Raiffeisen Bank Aval



Vitaliy Dydyshko
FRM
CRO
Sberbank



Olexiy Nazarov
Head of Market Risks and Risks of Financial Institutions
Raiffeisen Bank Aval



Sergey Fedorov
IT Director
Piraeus Bank

With participation



Media Partner

Who Should Attend

- Chairman and Board Members
- CRO
- CFO
- Chief Accountant
- Managers of
 - Credit Risk Management,
 - Management of Market Risks and Liquidity Risk,
 - Operational Risk Management,
 - NPL Management,
 - Planning and Budgeting,
 - Managerial Accounting,
 - Commercial Block,
 - Methodologies of business Processes and Internal Procedures,
 - Management Information System
 - Developments and Deployments of Information Technologies

Feedback on Previous Conferences

- *"Actual topic and professionalism of the speakers"*
Svetlana Kramarova, Director of Planning and Control Department, Pravex Bank
- *"A wide range of questions, well selected speakers who present qualitative, soundly and in details with real life examples".*
Alexey Nazarov, Head of Department of Market Risks, Raiffeisen Bank Aval
- *"I will especially note the organization, scope of panel discussions and high professionalism of speakers"*
Irina Pirogova, Deputy Director, Finance Department, Oshchadbank of Ukraine



The Conference Speakers (confirmed)

- Katerina Rozhkova, Deputy Governor, NBU
- Dominique Menu, Head of Representative Office, BNP Paribas in Ukraine and Kazakhstan, Member of the Supervisory Board, Ukrsibbank, Member of Steering Committee, GARP Ukraine
- Vitaliy Vavrishchuk, Director of the Department of Financial Stability, NBU
- Bogdan Lukasiewicz, Director of Department of Financial Accounting, NBU
- Igor Kozhevin, CFO, Deputy Chairman, FUIB
- Oleg Soroka, CFO, Raiffeisen Bank Aval
- Igor Budnik, CRO, NBU, Member of Steering Committee, GARP Ukraine
- Taras Prots, CRO, Board Member, OTP Bank
- Vitaliy Dydysenko, FRM, CRO, Sberbank
- Dmytro Kolechko, CRO, Board Member, VP Bank (Vietnam)
- Olena Dmytrieva, Deputy Chairman, Globus Bank
- Vadym Berezovik, Advisor to the Chairman of the Board, Ukrgasbank, Member of Steering Committee, GARP Ukraine
- Andrey Glevatsky, Director Of The Department Of Retail, Market And Operational Risks, Raiffeisen Bank Aval
- Dmytro Oleynyk, Director, Credit Risk and Asset Evaluation Department, Oschadbank of Ukraine
- Olexiy Nazarov, Head of Market Risks and Risks of Financial Institutions, Raiffeisen Bank Aval
- Irina Romanenko, Data Origination and Collection Lead, Erste Group (Austria)
- Sergey Fedorov, IT Director, Piraeus Bank

Strategies of regulators in the supervision of the financial sector of Ukraine

- Towards the implementation of the Treaty on the Association of Ukraine with the EU. Plans for harmonization of the legislation of Ukraine and the EU for the banking and financial sector. Prospects for the introduction of Basel 2/3.
- Prospects of regulation for non-bank financial institutions in Ukraine. When will there be equal rules of the game for all participants of the financial market? What is the control strategy of this segment for each regulator?
- Policy of the NBU to ensure the stability of the banking sector. Key risks of external conditions, macroeconomics and banking sector. Prospects of the state banking sector. Plans of the NBU in the context of financial stability.
- The transition of Ukraine's financial sector to EU standards in regulatory reporting. Prospects for the implementation of the standards XBRL and FINREP.

Implementation of IFRS 9 in Ukrainian banks: On the Finish Line?

1. Review of the current situation and the major difficulties in implementing IFRS 9 in Ukrainian banks.
2. Problems of classification of financial instruments under IFRS 9.
 - a. Nuances of using three business models. What role does the business unit of the bank play in this use? Determination of cash flows by products / financial instruments.
 - b. Characteristic features of assets that will be accounted for at fair value
 - c. The design of the new SPPI test process ("principal and percentages only ") for the classification of assets prior to their issuance
3. Problems of estimating the fair value of financial instruments under IFRS 9 (or Fair value in an "Unfair Market" environment)
 - a. Calculation of fair value for loans / deposits: share experience how it works
 - b. Built-in options: from evaluation methods to management tools
4. Problems of estimating future expected losses and calculation of reserves under IFRS 9.
 - a. Scenarios of credit losses. Use of information pro forecasting events.
 - b. "Live" reserves under the NPL: analysis of strategies relative to the borrower and the impact on reserves (IFRS 9 reserves under the 3rd level of NPL loans)
5. Estimation of future expected losses under IFRS 9. Accounting for hedge under IFRS 9: accounting application criteria, instruments, facilities and hedging effectiveness.
6. Implementation of IFRS 9 in small banks that are not part of international groups. How can a simple Ukrainian bank consider a reserve under IFRS 9? To adapt the Regulation No. 351 on the definition of the credit risk for active banking operations? Develop own methods? What are the solutions?
7. IFRS 9 and External Audit. What will external auditors pay attention to when checking compliance with IFRS 9 in the near future? In terms of classification, in terms of provisioning?
8. IT solutions for IFRS automation. Which IT solutions for automating the implementation of IFRS 9 in banks are available on the market? Their functionality, advantages and limitations

Innovations in risk management and finance for banks and financial companies

- Using Data Governance and Big Data to make managerial decisions in risk management and finance

Cocktail and Networking

The Program is subject to change

How to Attend

Venue: Hotel Rus (4 Hospitalna Str, Kyiv, Ukraine)

Working language –Ukrainian and Russian. For English speakers an interpreter will be provided.

Fees:

For residents of Ukraine (UAH)	7950
For non-residents of Ukraine (EUR)	300

The fee includes participation in all events, conference proceedings, lunch and coffee breaks.

Discounts:

For organizations that have speakers at the conference	50%
For members of GARP and UUPN	5%
For long-term customers	5%

For registration please send your registration request at e-mail office@extra-consulting.net stating the names of the delegates, their positions, your organization and contact details.

For marketing opportunities, please e-mail: marketing@extra-consulting.net

The updated Conference agenda is at www.extra-consulting.net

If you have any questions please call us at +380 44 227 81 73 or e-mail office@extra-consulting.net.

About the Organizer

EXTRA
consulting

Extra Consulting Ltd (www.extra-consulting.net) is a leading banking consulting and training provider in Ukraine with 17 year successful experience in delivering professional conferences and training and consulting. The company's Mission is to advise Ukrainian banks on the world best practice of management and advanced information technologies to improve their efficiency. This shall be achieved through the combined expertise of a network of international and local consultants. The company's experts successfully accomplished several consulting projects for banks in Ukraine, Belarus, Russia, Kyrgyzstan, and Tajikistan. The Company initiated an establishment of the GARP presence in Ukraine in 2009 by taking part in setting up the GARP's Regional Chapter and in a successful launch of the FRM Certification.

For more details please visit www.extra-consulting.net or call us at +380 44 227 81 73