

**Interest Rate Risk Management and the Role of the
Investment Portfolio In Your Bank**

August 12-13, 2019, San Antonio

REGISTRATION FORM

Register online or complete a separate form for each registrant.

Online: www.texasbankers.com/store

Email: register@texasbankers.com

Mail: Texas Bankers Association
P.O. Box 2569
Austin, TX 78768-2569

TBA Members and TIB Customers:

First registrant, \$750 per person

Additional registrations, \$700 per person

Nonmembers: \$1,500 per person per day

Name Mr. Ms.

First Name for badge

Title

Bank/Company

Business Address

Mailing Address (If different from above)

City/State/Zip

Phone

Fax

Email

Please note any special accommodations below (i.e. ADA, food allergies, dietary requests, etc.)

To expedite your registration, please include any other names you have used (i.e. maiden name, formal name or nickname) and, if applicable, any other financial institutions you have previously worked for.

Other Names

Other Financial Institutions

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Texas Bankers
Association
203 W 10th St.
Austin, TX 78701


TexasBankersAssociation

INTEREST RATE RISK MANAGEMENT

AND THE ROLE OF THE INVESTMENT PORTFOLIO IN YOUR BANK

JOIN US

Improve your skills
in interest rate risk
management and
investment portfolio
management.

Aug. 12-13, 2019
San Antonio



INTEREST RATE RISK MANAGEMENT AND THE ROLE OF THE INVESTMENT PORTFOLIO IN YOUR BANK

AUGUST 12-13, 2019
SAN ANTONIO

As this economic cycle evolves, the underlying strategies we use to manage our interest rate risk remain the same, but the tools we use — and how we use them — change dramatically. Join us as we engage you in an immersive conference to improve your skills in interest rate risk management and investment portfolio management.

MONDAY, AUGUST 12

8:30 – 8:35	Welcome Remarks
8:35 – 9:25	Economic Outlook
9:25 – 10:15	Bond Math/Agency Debentures
10:25 – 11:00	Bloomberg Tutorial
11:00 – 12:00	Getting the Most from Your ALCO Committee
12:00 – 1:00	Lunch
1:00 – 2:00	ALM Exam Hot Topics
2:00 – 2:30	Alternative Funding Sources
2:30 – 3:00	Municipal Securities
3:00 – 4:15	Agency MBS/CMBS/CMO
4:15 – 5:00	Understanding Convexity
5:00 – 6:00	Reception (Guests Invited)

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TUESDAY, AUGUST 13

8:30 – 9:50	ALM: Stress Testing IRR, Liquidity & Capital
10:00 – 10:30	Interest Rate Swaps
10:30 – 12:00	Portfolio Optimization



AUDIENCE

CEOs, CFOs, Controllers, Management trainees, Directors and Lenders looking to learn more about the other side of the bank.

AGENDA TOPICS

The Current Economic Environment — explore the economic climate and the catalysts for what's moving markets and affecting all facets of your bank.

Bond Math and Agency Debentures — understand the underlying math behind bond pricing and yields — and how that math can improve your decision making across the bank.

Bloomberg Tutorial — learn about what Bloomberg yield tables tell you- and what they don't. Understand what additional tools are available to improve your decisions.

Getting the most from your ALCO Committee — learn tools and techniques that high-performing banks use to maximize the effectiveness of their ALCO committees.

Navigating Regulatory Risks in ALM — hear from a leading auditor on the biggest risks and hot buttons on ALM exams and audits.

Alternative Funding Sources — learn the liquidity sources available to your bank and how to effectively use them.

Municipal Securities Analysis — analyze changes to tax laws and a very divergent municipal curve to ascertain the changing role of these securities for your bank.

MBS/CMBS/CMO Analysis — not all mortgage-backed securities are created equal. Gain a deeper knowledge of the rewards and pitfalls of each of these sectors of mortgage-backed securities.

ALM: Stress Testing IRR, Liquidity and Capital — utilize the ALM model to develop comprehensive stress-testing scenarios.

Interest Rate Swaps — what role, if any, should swaps and hedging instruments play within your institution?

The Role of the Investment Portfolio in Your Bank — capstone the conference by tying together the material into an ALM-driven methodology for prudent bank investment strategy.

CONTINUING EDUCATION

Texas State Board of Public Accountancy: 10 CPE credit hours. There are no educational prerequisites.

American Bankers Association Professional Certifications: Application for CE credit has been submitted. Attendees will be notified upon approval.

COMPLIMENTARY ALM AND IRR ANALYSIS

Registrants receive a complimentary ALX ALCO Manager analysis for their bank, while also learning to read, interpret and understand the math and methodology behind the numbers. This custom report is an assessment of your bank's earnings-at-risk and economic value-at-risk positions. It will increase your knowledge of ALM and better prepare you for your next examination. The report is easy-to-read and director-friendly.

SPEAKERS

T. Jefferson Fair, *President, American Planning Corporation*

Jamie Mihills, *Partner, Financial Services Consulting, Weaver*

Chuck Phelan, *CFO, TIB The Independent BankersBank, N.A./ALX Consulting*

Blake Scharlach, *Director of Capital Markets Sales, TIB the Independent BankersBank, N.A.*

Mikell Tomlinson, *Investment Sales Officer TIB the Independent BankersBank, N.A.*

Todd Wentz, *Director of Capital Markets Strategies, TIB the Independent BankersBank, N.A.*

REGISTRATION/CANCELLATION

Register online or complete the attached form and submit via email or mail. The registration fee includes program materials, breakfast and lunch. *For IRS reporting purposes, the food cost portion of your registration is approximately \$195.*

Cancellation/substitution requests must be made in writing. Email requests to education@texasbankers.com. Full registration fees will be refunded if written notice is received no later than **July 29, 2019**. Substitutions are permitted without penalty.

LOCATION

Hotel Valencia Riverwalk
150 E. Houston St., San Antonio, TX 78205
(855) 596-3387

Rate: \$145 (through July 22)*

www.hotelvalencia-riverwalk.com

Group Code: IRRMM2149

*Rate available until the deadline or the group block is sold out, whichever comes first.