

16 JANUARY 2017
(MONDAY)

Venue : Grande Centre Point Terminal 21
Grand Ballroom (C-floor)
2 Soi 19 (Wattana), Sukhumvit Sukhumvit Rd, Bangkok 10110, Thailand

3RD WORKSHOP ON BOND PRICING AND EVALUATION IN ASEAN+3	
TIME	PROGRAM
08:00 – 08:30	Registration
08.30 - 08.40	Welcome Remarks by Dr. Pisit Leeahtam, Chairman, Thai Bond Market Association
08:40 – 08:50	Opening Remarks by Mr. Noritaka Akamatsu, Senior Advisor, Asian Development Bank
08:50 – 10:20	Session 1: Round-table Discussion: Bond Pricing Methodologies in ASEAN+3 Markets Among Bond Pricing Agencies <ul style="list-style-type: none"> - Factors to be incorporated for bond pricing - Pricing methodologies for different types of credit spread e.g. government-guaranteed bond, SOE bond, short and long term corporate bond - Sharing methodologies for pricing bonds with exotically sophisticated features e.g. Basel III bond, securitized bonds - Practice on calculation credit spread and illiquidity spread - Is regional information platform possible? - Pricing by Modeling vs Transaction-based Pricing - Challenges in illiquid market under low interest rate environment
10:20 – 10:40	<i>Coffee break</i>
10:40 – 11:40	Session 2: Bond Pricing in ASEAN+3: Users' view on Bond Pricing <ul style="list-style-type: none"> - Underwriters' view: case in Thailand - Investors' view: case in ASEAN by Mr. Win Phromphaet, CFA, CIO, CIMB-Principal Asset Management Co., Ltd. - International investors' view on bond pricing in Asia by Mr. Vasu Suthiphongchai, Director, Fixed Income Fund Manager, Manulife Asset Management (Thailand)
11:40 – 12:00	Wrap-up Session: How can bond pricing agencies support bond market development in ASEAN+3? by ADB <ul style="list-style-type: none"> - Regional information platform - Comments from bond pricing agencies
12:00 – 12:15	Concluding remarks by ADB
12:15 – 13:30	<i>Lunch</i>


ASIAN BOND MARKETS INITIATIVE
ASEAN+3 Bond Market Forum (ABMF)

24TH ASEAN+3 BOND MARKET FORUM (ABMF) SUB-FORUM 1 MEETING (AFTERNOON SESSION)	
13:30 – 13:40	Opening Remarks by Mr. Koji Ito, SF1 Chair
13:40 – 14:30	Session 1: Opportunities of ASEAN+3 Fixed Income Funds to Invest in ASEAN Bond Market by Mr. Smith Banomyong, Director and Chief Executive Officer, SCB Asset Management (SCBAM), Thailand <ul style="list-style-type: none"> - Opportunities and challenges - Supply and demand/investment appetite - Tax/regulatory concerns
14:30 – 15:15	Session 2: Good Practices in Developing Bond Market by Mr. Noritaka Akamatsu, Senior Advisor, Asian Development Bank
15:15 – 15:30	<i>Coffee Break</i>
15:30 – 16:00	Session 3: Update on WG-CBCR by ADB Secretariat
16:00 – 16:10	Session 4: Update on WG-IP: Enhancement of AsianBondOnline by ADB Secretariat
16:10 – 16:30	Session 5: Wrap-up by ADB Secretariat <ul style="list-style-type: none"> - Update on ASEAN+3 Multi-Currency Bond Issuance Framework - Update on Bond Market Guide
16:30 – 16:35	Concluding remarks by Mr. Koji Ito, SF1 Chair
18.30 onwards	Welcome Dinner (Thai Cocktail style) hosted by The Thai Bond Market Association (ThaiBMA)

-END OF DAY ONE-

**17 JANUARY 2017
(TUESDAY)**

Venue: The Stock Exchange of Thailand
3rd floor, Tower B, Sukri Kaocharern Hall
93 Ratchadaphisek Road, Dindaeng, Dindaeng, Bangkok 10400, Thailand

24TH ASEAN+3 BOND MARKET FORUM (ABMF) SUB-FORUM 2 MEETING	
TIME	PROGRAM
08:30 – 09:00	Registration
09:00 – 09:10	Welcome remarks by Ms. Kesara Manachusree President, Stock Exchange of Thailand
09:10 – 09:20	Opening Remarks by Mr. Jong Hyung Lee, SF2 Chair
09:20 – 10:00	Thailand Capital Market and Future Plan by Dr. Pakorn Peetathawatchai, Senior Executive Vice President, Stock Exchange of Thailand
10:00 – 10:20	AMBIF Tax Procedure by ADB Secretariat - Outcome of the findings - Recommendations from ABMI TF
10:20 – 10:35	<i>Coffee break</i>
10:35 – 11:05	RTGS Development in Myanmar by Central Bank of Myanmar
11:05 – 11:35	ABMF SF2 Updates by ADB Secretariat
11:35 – 11:40	Wrap Up by ADB Secretariat - Report to ABMI TF3 and ASEAN+3 Finance Ministers and Central Bank Governors' meeting
11:40 – 11:45	Closing Remarks by Mr. Jong Hyung Lee, SF2 Chair
11:45 – 13:00	Lunch
13:00 – 14:00	INVESTORY TOUR by Stock Exchange of Thailand

-END OF DAY TWO-

**18 JANUARY 2017
(WEDNESDAY)**

WORKSHOP ON ISO20022 IMPLEMENTATION IN THAILAND

Venue: The Stock Exchange of Thailand
3rd floor, Tower B, Sukri Kaocharern Hall

TIME	PROGRAM
08:30-09:00	Registration
09:00-09:15	Opening remarks by ADB Secretariat
09:15-10:10	Session 1: Why we should move to the new standard by Mr. Satoru Yamadera, Principal Financial Sector Specialist, SDCC, ADB - Revolutionary shift of ICT and impacts on financial industry - Shifts in regulation and regulatory reporting
10:10-11:10	Session 2: Main features of ISO 20022 - ISO 20022 and business modeling - ISO 20022 and XML: importance of XML-based message exchange in financial services - Technologies supporting ISO 20022
11:10-11:30	<i>Coffee break</i>
11:30-12:30	Session 3: Case studies 1 Trend in ICT, corporate EDI, and trade finance - Global value chain and banking - Legal Entity Identifier - Trade finance - Impact on banking business
12:30-13:30	<i>Lunch</i>
13:30-14:30	Session 3: Case studies 2 ISO20022 and regulatory reporting - Recent trend in regulatory reporting: Reporting on OTC derivatives and other transactions - XBRL and finance reporting - How ISO 20022 can streamline regulatory reporting in EU
14:30-15:15	Session 4: ISO procedures - ISO20022 management - Role of Registration Authority (RA) - Coordination with other standard setting bodies - Support for ISO 20022 implementation - Importance of regional discussion and experience sharing
15:15-15:30	<i>Coffee break</i>
15:30-16:15	Session 5: Challenges and next steps for Thailand's financial institutions - How to Implement ISO 20022 in Thailand - Next step
16:15-16:30	Concluding remarks by Satoru Yamadera, ADB