

ALMA

Asset & Liability Management Association

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and



International Summer Conference

29th and 30th June 2017

The Marker Hotel
Grand Canal Square
Docklands
Dublin 2
Ireland

Please note: check out time on 30 June is Noon

The Programme

Thursday 29 June

16:00	REGISTRATION OPEN Reception Area	ALMA Administration
19:00-20:00	RECEPTION Pre function 1	
20:00	DINNER Marker 2	Business Attire
21:30	GUEST SPEAKER	Alex Thursby , Former Chief Executive of National Bank of Abu Dhabi

Friday 30 June

7:00-9:00	BREAKFAST	
MAIN CONFERENCE IN MARKER 1		
9:00-9:05	WELCOME ADDRESS	Colin Johnson , Chair ALMA Stéphane Denise , Chair AFGAP
9:05-9:50	ECONOMIC OUTLOOK	Dr. Loretta O'Sullivan , Chief Economist, Bank of Ireland
9:50-10:35	THE ALCO PACK: WHAT THE EXECUTIVE IS LOOKING FOR	Paul Stanley , CFO Ulster Bank
10:35-11:00	COFFEE BREAK Marker 2	
11:00-11:45	STRESS TESTING	Jo Paisley , Ex HSBC
11:45-12:30	CHALLENGES of A&LM MODELLING <ul style="list-style-type: none"> • Value of Data • Behavioural Models 	Moderator: Colin Johnson , ALMA Panelists: Andrew Turvey , Clydsdale Kieran Burke , AIB John-Paul Coleman , Sarah Hindle , TSB
12:30-13:30	BUFFET LUNCH Marker 2	
13:30-14:00	Liquidity Buffer Management and IFRS9	Stephane Denise , Chairman AFGAP
14:00-14:15	REFLECTIONS ON ALMA's PROFESSIONAL QUALIFICATION	Daithi O'Donohoe , AIB
14:15-15:00	DEVELOPMENTS IN THE INTERNATIONAL BANKING SECTOR IN IRELAND	Ed Sibley , Head of Credit Institutions Supervision, CBI
15:00-15:45	PANEL: BREXIT IMPACT ON A&LM in Dublin, LONDON and PARIS <ul style="list-style-type: none"> • Collaboration • Regulatory Arbitrage 	Moderator: Diane Bourke , Bank of Ireland.
15:45-16:15	BENCHMARKING OF LIQUIDITY MANAGEMENT	Marie-Line Ricard - PWC
16:15-16:30	CLOSING REMARKS	Colin Johnson , Chair ALMA Stéphane Denise , Chair AFGAP
16:30	CONFERENCE CLOSE	