

2018 European Asset and Liability Management Seminar June 7th-8th, 2018

Hôtel Barrière, Le Grand Hôtel,
85, rue du Général de Gaulle, 95880 Enghien-les-Bains, France
<https://www.hotelsbarriere.com/en/enghien-les-bains/le-grand-hotel.html>

Agenda

Thursday 7th June

19:00 - 22:30 **Cocktail followed by Dinner**

Friday 8th June

8:25 - 8:30 **Introduction to the Seminar**

Stéphane Denise (AFGAP Chairman), Jamie Paris (ALMA Chairman)

8:30 - 9:00 **European Comparison of Accounting for Liquidity Buffer in IFRS9**

Nicolas Patrigot (BPCE)

9:30 - 10:00 **European Comparison of First Time Adoption for Impairment in IFRS9**

Cyril Kanony (PwC)

10:00 - 10:30 **ALM and IFRS9 Impairment Analysis: A Common Need for Cash Flows**

Laurence Roucouly (Société Générale)

10:30 - 11:00 **Asset and Liability Management of Non-Performing Loans**

Andrea Partesotti (Prometeia)

11:00 - 11:30 **Coffee Break**

11:30 - 12:00 **Machine Learning – An Illustration in Credit Risk Analysis**

Vivien Brunel (Société Générale)

12:00 - 12:30 **Crypto-Currency – Perspective from Central Banks**

Alexandre Stervinou, Julien Lassalle (Banque de France)

Lunch break

14:00 - 14:30 **A New European Framework for Simple, Transparent and Standardized (STS) Securitization**

Ian Bell (Prime Collateralised Securities, PCS)

14:30 - 15:00 **IASB Project to Changes in Macro-Hedging Framework**

Holger Thiele (Commerzbank)

15:30 – 16:15 **Updates in the Regulatory Framework for Interest Rate Risk in the Banking Book, and Liquidity Risk**

Emmeline Travers (BNP Paribas) – Cloé Nefussi (Crédit Agricole)

16:15 - 16:45 **Search for Talents : Evolving Trends in the Job Market – How to make the most of Social Networks**

Fabienne Arata (LinkedIn) – to be confirmed

16:45 - 17h00 **Conclusion**

Jamie Paris (ALMA), Stéphane Denise (AFGAP)



ASSOCIATION FRANÇAISE
DES GESTIONNAIRES ACTIF-PASSIF



Asset & Liability Management Association

2016 European Asset and Liability Management Seminar June 7th-8th, 2018

Logistical Arrangements

Participation Fee **€500** participation fees cover cocktail, dinner, room for the night at the hotel, lunch and coffee (as per agenda).
Travel and personal expenses are *not* included.

**Commute between
Gare du Nord
and
Enghien-les-Bains** 20', 4 stops, SNCF train H between Gare du Nord and Enghien-les-Bains

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