



ASSOCIATION FRANÇAISE
DES GESTIONNAIRES ACTIF-PASSIF

ALMA

Asset & Liability Management Association

2014 European Asset and Liability Management Seminar

Cercle National des Armées- Paris

Friday 27th June 2014

Welcome !

2014 European Asset and Liability Management Seminar

Friday 27th June - Morning

8:00 - 8:30	Welcome Coffee
8:30 - 8:35	Introduction to the Seminar Stéphane Denise (AFGAP Chairman), Colin Johnson (ALMA Chairman)
8:35 - 9:15	The New European Framework (Banking Union, CRD4 and CRR, ...) and its Consequences for the Banking Sector Dominique Laboureix (ACPR, Deputy General Director in Charge of Resolution Directorate)
9:15 - 9:45	Update on Liquidity Regulation: LCR, NSFR... Jean-Baptiste Collomp (CASA)
9:45 - 10:30	Presentation of CCP and their Growing Role in the Future Jean-Marie Boudet (LCH Clearnet), Nicolas Vincent (LCH Clearnet)
10:30 - 11:00	Coffee Break
11:00 - 12:15	Overview of European Secured Funding – Panel session Securitization, Zoltan Galyo (Lloyds); Danish Covered Bonds, Jan Weber østergaard (Danske Bank); German Covered Bonds, Michael Weigerding (Commerzbank); European market overview, Boudewijn Dierick (BNP Paribas)
12:30 - 14:00	Lunch break

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Friday 27th June - Afternoon

12:30 - 14:00	Lunch break
14:00 - 14:45	<i>A Business Best-Practice FTP Framework</i> Moorad Choudhry (Brunel University)
14:45 - 16:00	<i>Interest Rate Risk in the Banking Book: Practices and Issues in European jurisdictions and challenges from upcoming regulations – Panel Session</i> Kristof De Wilde (KBC), Leon Boogerd (Deutsche Bank), Yves Glaser (CASA), Holger Thiele (Commerzbank), Paul Newson (Lloyds), David Murano (Caja de Ingenieros)
16:00 - 16:30	Coffee Break
16:30 - 17:00	<i>Basel Committee Post Crisis Reform</i> Laurent Clerc (Banque de France, Basel Committee), Yann Marin (Banque de France)
17:00 - 17:15	<i>Conclusion</i> Colin Johnson (ALMA Chairman), Stéphane Denise (AFGAP Chairman)

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Commute to Gare du Nord

- Public Bus #43
- Direction Gare du Nord
- Go to last Station Gare du Nord
- Commute time $\leq 30'$
- A public bus ticket is needed