

2016 European Asset and Liability Management Seminar June 2nd-3rd, 2016

Chateau de Montvillargenne, 6, Avenue François-Mathet - 60270 GOUVIEUX-CHANTILLY
<http://www.chateaudemontvillargenne.com/en/>

Agenda

Thursday 2nd June

19:00 - 22:30 **Cocktail followed by Dinner**
Guest Speaker Mr Vivien Levy-Garboua

Friday 3rd June

8:30 - 8:35 **Introduction to the Seminar**
Stéphane Denise (AFGAP Chairman), Colin Johnson (ALMA Chairman)

8:35 - 9:30 **Global overlook on economy**
Olivier Garnier (Société Générale)

9:30 - 10:15 **Asset and Liability Management – Perspectives from a Financial Analyst**
David Lock, Flora Benhakoun (Deutsche Bank)

10:15 - 11:00 **Asset and Liability Management – Perspectives from a Rating Agency**
Nicolas Malaterre (Standard and Poor's),

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

11:30 - 12:15 **Round Table – Challenges in ALM due to Negative Interest Rates**
Niall Wallace (moderator), Sofiene Khadhar (BPCE), Ralph Croissant (BNP Paribas), Stéphane Landon (Société Générale), David Murano (Caja Ingenieros)

Lunch break

14:00 - 14:30 **Presentation of ACTUS Project**
Willi Brammertz

14:30 - 15:15 **An Introduction to Blockchain and its Opportunities for Financial Services**
Xavier Alexandre (Bitcoin Foundation)

15:15 – 16:00 **European Banking Supervision – The Why, the How and the What**
Alexandros Prassas (European Central Bank)

16:15 - 17:00 **Round Table – Fund Transfer Pricing – Liquidity (incl. Articulation with LCR, NSFR and TLAC), Interest Rate (incl. Embedded options)**
Stéphane Denise (moderator), Yves Glaser (Crédit Agricole), Xavier Tiengou des Royeries (Société Générale), Christopher Blake (HSBC), Colin Johnson

17:00 – 17h10 **Conclusion**
Colin Johnson, Stéphane Denise

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Logistical Arrangements

Participation Fee	Participation fees cover cocktail, dinner, room for the night at the hotel, lunch and coffee (as per agenda). Travel and personal expenses are <i>not</i> included.
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Commute between	Private buses :
Gare du Nord	<ul style="list-style-type: none">Thursday 2nd June from Gare du Nord to Montvillargenne Castle : <u>departure at 4:30 pm</u>
and	
Montvillargenne Castle	Meeting points : <ul style="list-style-type: none">- from 4 :00 pm, inside Gare du Nord, at arrival of Eurostar trains : Stéphane & Marianne- from 4 :15 pm, outside Gare du Nord, exit '<i>rue de Maubeuge</i>', SERNAM access : 2 buses with AFGAP signs
	<ul style="list-style-type: none">Friday 3rd June from Montvillargenne Castle to Gare du Nord : departure at 5:30 pm

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