

# ICMA-ACI Professional Repo Market Course 2010

## 29 September

08:00	<b>start of registration</b>		
09:00	Marcel Naas	Eurex	Welcome to delegates from the host(s)
09:10	Godfried de Vidts	Chairman of the European Repo Council	Welcome to delegates from the European Repo Council
09:20	Richard Comotto	ICMA Centre	The repo instrument
10:50	<b>coffee</b>		
11:10	Richard Comotto	ICMA Centre	Repo types and variants
11:50	Norbert Junge	UniCredit	Valuing collateral and margining repo
12:30	<b>lunch</b>		
13:45	Fouad Estephan	Euroclear & Clearstream	Triparty repo: the instrument, the market and recent developments
14:35	Nick Maggs	LCH	The role and operation of central clearing counterparties (CCP)
15:10	<b>coffee</b>		
15:30	Rene Winkler	Eurex	GC financing
16:00	Nick Maggs	LCH	€GC Baskets
16:25	Danny Corrigan	ING, Moscow	Emerging market repo trading
17:00	<b>adjourn</b>		

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08:00	<b>coffee</b>		
09:00	Richard Comotto	ICMA Centre	Repo & bonds
09:40	Richard Comotto	ICMA Centre	Repo & swaps
10:20	<b>coffee</b>		
10:40	Richard Comotto	ICMA Centre	Repo & futures
11:20	Godfried de Vidts	Chairman of the European Repo Council	The evolving infrastructure of the international repo market
11:50	David Hiscock	ICMA	Regulatory developments in the repo market
12:20	<b>lunch</b>		
13:20	Paul Mercier	ECB	Central bank operations in the repo and other money markets
13:55	Basel II and III for repo traders		
14:30	Emmanuel Parrenin	Credit Suisse	Accounting for repo
15:05	<b>coffee</b>		
15:20	Sander Schol	AFME	The future of government bonds as collateral
15:55	Andreas Biewald/Peter Schimdt	Commerzbank	Liquidity management after the crisis
16:30	Godfried de Vidts	Chairman of the European Repo Council	Conclusion
16:40	<b>finish</b>		