

ICMA-ACI Professional Repo and Collateral Management Course

Brussels 2009

Wednesday

25-Mar

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|-------|------------------------------|---------------------------------------|--|
| 08:00 | start of registration | | |
| 09:00 | 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 |
| 10:30 | coffee | | |
| 10:50 | Richard Comotto | ICMA Centre | Repo types and variants |
| 11:30 | Richard Comotto | ICMA Centre | Repo & bonds |
| 12:30 | lunch | | |
| 13:45 | Richard Comotto | ICMA Centre | Repo & swaps |
| 14:30 | Richard Comotto | ICMA Centre | Repo & futures |
| 15:00 | coffee | | |
| 15:15 | Fouad Estephan | Euroclear | Introduction to triparty repo and collateral management |
| 16:00 | Olivier de Schaetzen | Euroclear | Triparty repo & collateral management: from financing to global collateral management |
| 16:45 | coffee | | |
| 17:00 | Godfried de Vidts | Chairman of the European Repo Council | Panel discussion: The latest developments in the repo & collateral market |
| | Olivier Grimonpont | Euroclear | |
| | Michel Albertini | Fortis Bank | |
| | Laurent Lecomte | Banque de France | |
| 17:45 | adjourn | | |

Thursday

26-Mar

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| 08:00 | coffee | | |
| 09:00 | Michael Cyrus | RBS | Taking a broader perspective on collateral risk management from the front office |
| 09:30 | Johan Evenepoel | Dexia | The impact of the crisis on the repo market, and collateral and liquidity management |
| 10:00 | Ivan Alves | ECB | The use of repo & collateral management by central banks |
| 10:30 | coffee | | |
| 10:45 | Eduard Cia | Bayerische Hypo- und Vereinsbank | Fails |
| 11:15 | Eduard Cia | Bayerische Hypo- und Vereinsbank | Managing margins |
| 12:00 | Richard Comotto | ICMA Centre | Short selling & specials trading |
| 12:30 | lunch | | |
| 13:40 | Richard Comotto | ICMA Centre | Repo & Basel II |
| 14:10 | Manuel Postigo | Fortis Bank | Accounting for repo |
| 14:40 | Alec Schotte | National Bank of Belgium | CCBM2 collateral central bank management |
| 15:00 | Helmut Wacket | ECB | New plumbing for collateral: T2S |
| 15:20 | coffee | | |
| 15:40 | Nigel Bradley | LCH | The role of CCP |
| 16:00 | Tim Cook | ICAP Electronic Broking | Electronic trading |
| 16:20 | Gabriel Frediani | Eurex | GC pooling |
| 16:40 | Richard Comotto | ICMA Centre | Conclusion |
| 16:45 | finish | | |