

Collateral Management

Ensuring efficiency in delivering and managing collateral in a competitive and changing market

London, UK

19th–21st September 2012

Half-Day Interactive Pre-Conference Workshop:

An in-depth look at collateral documentation and distribution

Just as **COLLATERAL**
has become more **desirable**
than ever,
it is as **scarce**
as it has ever been 

Attending this Premier **marcus evans** Conference Will Enable You to:

- **Learn** about the latest developments with regards to central counterparty clearing and its impact on collateral management
- **Benefit** from best practice to optimise your collateral management process
- **Hear** the industry initiatives being undertaken by both funds and banks to ensure efficient collateral management
- **Discover** about the latest developments in electronic messaging to help meet requirements
- **Understand** what the standardised CSA means for collateral managers

Learn from Key Practical Case Studies:

- **Goldman Sachs** look at how electronic messaging will change the collateral operations landscape
- **Deutsche Bank** assess the impacts of a standardised CSA
- **Barclays Capital** discuss best practices in dispute resolution
- **SEB** examines the development of collateral services from a merchant bank perspective

Business Development Partner:



Media Partner:



marcus evans Expert Speaker Panel:

Maurice Tamman
Executive Director
Goldman Sachs

Jonathan Wilder
Global Head of Collateral
Market Initiatives
Deutsche Bank

Jacques Sevat
Global Head of Collateral
Management
ING

Duncan Scott
Global Head of Collateral
Management and European Head of
OTC Clearing
Barclays Capital

Alexander Torstensson
Head of Collateral Team
SEB

Oliver Deutscher
Head of Money Market, Repo and
Collateral Trading
DZ Bank AG

Jesper Stahl Nielsen
Global Collateral Control
Nordea

Pierre Le Veziel
Global Head of Repo and Collateral
Management
Credit Agricole CIB

Paul Bromley
Co-Head of Operations
Bluebay Investments

Ola Ajadi
Policy Advisor, Financial Regulation
and Markets
HM Treasury

Johannes Brenner
Head of Funding and Collateral
Trading
Unicredit Bank AG

Oliver Dosch
Head of OTC Collateral Management
Commerzbank

Nathalie Bosch
Head of Collateral and Derivatives
Axa Bank

Ewen Crawford
Global Head of
Collateral Management
Nomura

Michel Albertini
Head of Bond Financing and
Collateral Management
BNP Paribas Fortis

Hannah Rayner
Senior Policy Advisor
FSA

Andrew Howat
MD Collateral Management
LCH. Clearnet

Maria Leontiou
Head of Derivatives/FX –
MM Operations &
Collateral Management
Eurobank EFG

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marcus evans congresses bring together the leading vendors and decision makers from a wide range of services and industries. Each event provides an opportunity for key suppliers to exhibit and demonstrate their products to the region's key professionals. In addition to the exhibition format the event's educational conference is attended only by delegates who are pre-qualified, in most cases to a minimum spend of US\$5 million and many with budgets in excess of \$50 million.

19th September 2012

Half-Day Interactive Pre-Conference Workshop

AN IN-DEPTH LOOK AT COLLATERAL DOCUMENTATION AND DISTRIBUTION

This workshop will enable participants to learn more about the right tools to implement the complete collateral management life cycle.

12:45 Registration and Morning Coffee

13:00 Workshop Leader's Opening Remarks

Topics Covered Include:

- What is used and negotiated?
- What are the many collateral management agreements?
- How to best manage documents?
- Distribution of the documentation

Workshop Leader to Be Appointed

Attendees will be able to enjoy afternoon tea and networking opportunities midway through the workshop at 15:15

17:30 Workshop Leader's Closing Remarks

20th September 2012

08:30 Registration and Coffee

09:00 Opening Address from the Chair

LEGISLATION LANDSCAPE AND REGULATIONS UPDATES

09:10 Panel Discussion:

Updates on regulations and their impacts

- Updates on Dodd Frank, EMIR, Basel III
- What are the latest requirements?
- What will the legal implications be?
- What practical impacts will regulations managers and their company?
- Implications for bilateral collateral management and collateral that will not be cleared

Ola Ajadi

Policy Advisor, Financial Regulation and Markets
HM Treasury

Hannah Rayner

Senior Policy Advisor
FSA

CENTRAL COUNTERPARTY CLEARING AND COLLATERAL MANAGEMENT

09:55 Panel Discussion:

What solutions are CCPs offering?

- What are the latest developments for members and non-cleared members?
- What are the differences between CCPs? How do products vary?
- Bilateral management for non cleared business
- Interoperability and compatibility of CCPs: Can collateral circulate freely, quickly and safely?
- What are their solutions for buy side firms?
- How will CCPs segregate assets?

Ewen Crawford

Global Head of Collateral Management
Nomura

Duncan Scott

Global Head of Collateral Management
and European Head of OTC Clearing
Barclays Capital

Andrew Howat

MD Collateral Management
LCH. Clearnet

10:40 Morning Coffee and Networking Break

11:10 What are the risk of CCPs?

- How to deal with discrepancies between the different CCPs?
- Between risks and costs: What are the alternatives?
- Is it a huge systemic risk?
- What are the consequences for existing contracts? Will they all have to be renegotiated?
- Differences between OTC and CCPs

Maria Leontiou

Head of Derivatives/FX – MM Operations & Collateral Management
Eurobank EFG

INDUSTRY INITIATIVES UPDATES

11:55 Case Study:

The impacts of implementing a standardised Credit Annex Support

- Background / history to SCSA proposal
- Mechanics and key aspects of the document
- Impacts to collateral management process and operational changes required
- Interdependencies with other collateral market initiatives

Jonathan Wilder

Global Head of Collateral Market Initiatives
Deutsche Bank AG

12:40 Lunch

14:00 Automation: Benefiting from technology to increase efficiency and meet requirements

- What are the latest technological developments?
- How can vendors adapt and support CCPs?
- How can it add value on a day to day basis?
- What is the optimal solution they can offer?
- How can they facilitate regulatory requirements?

14:45 Case Study:

Users perspectives and best practice in electronic messaging

- How has software facilitated the collateral management life cycle?
- How will it change the collateral operations landscape
- Opportunities to completely automate and scale collateral processes

Maurice Tamman

Executive Director
Goldman Sachs

15:30 Afternoon Coffee and Networking Break

16:00 How are tri-party collateral management services changing?

- What is their current role?
- What challenges are they faced with?
- How will tri-parties and their services evolve?
- What are the implications for cross border tri-party services?

Alexander Torstenson

Head of Collateral Team
SEB

16:45 Closing Comments from the Chair

16:50 End of Day One

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Banking, Finance and Insurance Training.

For further details please contact: **Alice Taylor**

on +44 (0) 20 3002 3235, or e-mail

AliceT@marcusevansuk.com

21st September 2012

08:30 Registration and Coffee

09:00 Opening Address from the Chair

OPERATIONS BEST PRACTICE HOW TO ACHIEVE OPERATIONAL EFFICIENCY

09:10 **Case Study:**

Best practices in dispute resolution

- What are the main reasons for disputes?
- How are disputes best resolved?
- How will they be resolved with the new regulations?

Duncan Scott

Global Head of Collateral Management and European Head of OTC Clearing
Barclays Capital

09:55 **Case Study:**

Operational efficiency on collateral management process and Lean Six Sigma

- How Blackbelt process engineering methodology
- How to achieve operational excellence
- How can Lean Six Sigma help managers discover innovations opportunities?

Jacques Sevat

Global Head of Collateral Management
ING

10:40 Morning Coffee and Networking Break

11:10 **Panel Discussion:**

Best practice in dealing and adapting to an environment where everyday tasks are being transformed

- How are banks adapting to regulatory changes?
- What can be done to stay operationally efficient?
- Developing an enterprise wide approach to collateral management

Oliver Dosch

Head of OTC Collateral Management
Commerzbank

DELIVERING COLLATERAL

11:55 **Panel Discussion:**

Best practices in collateral optimisation in a time when there is a growing demand for collateral and liquidity

- How to achieve optimisation
- What is involved in optimisation?
- How do firms deal with higher demands for collateral?
- Creating collateral pools
- What are the impacts of optimisation across institutions?
- How to deal with defaults

Oliver Deutscher

Head of Money Market, Repo and Collateral Trading
DZ Bank AG

Jesper Stahl Nielsen

Global Collateral Control
Nordea

Johannes Brenner

Head of Funding and Collateral Trading
Unicredit Bank AG

12:40 Lunch

14:00 **Collateral transformation to meet obligations**

- Eligibility collateral constraints
- How much liquidity will be needed?
- Where do firms get their best collateral from?
- What is the cheapest way to deliver and how to deliver liquidity on a day to day basis?

Michel Albertini

Head of Bond Financing and Collateral Management
BNP Paribas Fortis

FUNDS PERSPECTIVES

14:45 **Panel Discussion:**

What do funds want?

- How are funds operating and adapting?
- Initiatives to ensure efficient collateral management
- How will CCPs affect funds?
- How much liquidity will be needed?

Paul Bromley

Co-Head of Operations
Bluebay Investments

15:30 Afternoon Coffee and Networking Break

WHAT IS THE FUTURE OF COLLATERAL MANAGEMENT?

16:00 **Panel Discussion:**

Next steps in collateral management

- What are the differences between collateral management and liquidity management?
- How will CCPs impact and change collateral management?
- Integration of collateral management across institutions
- Operational challenges and complexity

Pierre Le Veziel

Global Head of Repo and Collateral Management
Credit Agricole CIB

Nathalie Bosch

Head of Collateral and Derivatives
Axa Bank

16:45 Closing Comments from the Chair

16:50 End of Conference

Business Development Opportunities:

Does your company have services, solutions or technologies that the conference delegates would benefit from knowing about? If so, you can find out more about the exhibiting, networking and branding opportunities available by contacting our sponsorship division.

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