



2019 Summer Conference
13th-14th June: Newcastle-Upon-Tyne

Copthorne Hotel, Quayside, Newcastle Upon Tyne NE1 3RT

Thursday 13th June

16:00	REGISTRATION OPENS (hotel reception area)
19:00	Drinks reception
20:00	Dinner (Quay 7 Restaurant)
21:00	Guest Speaker

Friday 14th June

MAIN CONFERENCE (Cuthbert Suite)	
06:30 – 09:30	Breakfast available in Quay 7 Restaurant
08:45	WELCOME ADDRESS Jamie Paris – Chair, ALMA and Stéphane Denise – Chair, AFGAP
09:00	Ross Walker, Chief UK Economist, NatWest Markets Economic Outlook
09:45	Janet Walton, Liquidity Consultant Funding in Resolution - from a Treasury perspective
10:30 – 10:45	COFFEE BREAK
10:45	James Leeming, Nationwide IRRBB: Decomposing the Risks
11:30	Alastair Hughes, Bank of England LIBOR reform
12:15	Laurent Côte, Crédit Agricole CIB Management of the Liquidity Buffer
13:00 – 14:00	LUNCH
14:00	Yousef Ghazi-Tabatabai, PwC The Evolution of ALM
14:45	Andrew Lakin, QRM Risk Appetite
15:30	CLOSING REMARKS Jamie Paris, Chair