IBORs Transition: Are we ready for the challenge?

LFMA Annual General Meeting
Thursday 13th June 2019

14, Boulevard Royal, L-2449 Luxembourg
Please kindly note that the conference will take place at the Banque de Luxembourg (14 Boulevard Royal, L-2449 Luxembourg). The Walking Dinner will take place at the Hotel Royal (12 Boulevard Royal, L-2449 Luxembourg).

18:20  Welcome address by Vincenzo Giunta - President, LFMA

18:30  Opening of the Panel IBORs Transition: are we ready for the challenge?

   Mr. Pascal Nicoloso – ECB
   Team Leader for the Work on Reference Rates and Project Manager for ESTER

   Mr. Yassine Boudghene – EIB
   Head of Division in charge of Financial Policies

   Mr. Jan Eger – REFINITIV
   Head of International Government and Regulatory Affairs

   Mr. Olivier Hubert – NATIXIS
   Global Head Short Term Treasury BPCE / NATIXIS President ACI France

   Mr. Andrea Lanzi – AEFMA GERMANY
   Vice President

19:50  Short break and drinks

20:00  Review of the activities of 2018

        Preview of the activities for 2019

        Financial report and presentation of 2019 budget

        Report of the statutory auditors

        Award of the 15 Year membership medals

        Greetings from the National Associations

21:00  Walking Dinner at Hotel Royal - 12 Boulevard Royal, L-2449 Luxembourg

Please register at secretariat@lfma.lu before 7th June 2019
Pascal Nicoloso has been working at the ECB since 2001, and in the Money Market and Liquidity division in DG Markets since 2013. He is currently in charge of the Money Market Structure and Data analysis group and business project manager for ESTR in DG Markets. His group also acts as the Secretariat of the Working Group on Risk-Free Rates.

Pascal was portfolio manager in the Banque de France and in the ECB for most of his career, and was closely involved in the design and execution of the first purchase programmes that the Eurosystem has put in place in the years 2009-2013.

Since then he has been involved in money markets and monetary policy implementation where he could take part to the setup of TLTROs 1 and 2. Since 2016 Pascal Nicoloso has been also involved in the design and implementation of the Money Market Statistical Regulation, which is now used as the basis for the upcoming production of the euro short-term rate.

Graduated from Institut d’Etudes Politiques de Paris in 1991, with a major in public law and administration, and from the CERAM in Nice in 1997 where he got a Masters in financial markets.

Yassine Boudghene is responsible for the Financial Policies & Methodologies Division, in the Finance Directorate of the European Investment Bank. Prior to joining the EIB, Yassine was Head of Section at the European Central Bank, responsible for the direct supervision of some significant institutions located in Belgium, Luxembourg and Spain.

Yassine also worked at the European Commission, in the Financial Crisis Task Force (DG Competition), where he advised on several cases of State aid to banks during the crisis.

Prior to joining the European Commission, Yassine worked in the banking sector, at Fortis Bank (now BNP Paribas), essentially in Debt Capital Markets where he advised, structured and executed several bond issues, private placements and syndicated loans.

Yassine is a CFA charterholder and holds a MA in Business Engineer («Ingénieur de Gestion» – 5-year degree), with a Major in Finance, from the Solvay Brussels School of Economics and Management (Université Libre de Bruxelles).
Olivier Hubert works for Group BPCE since 2001 and is in charge of short term treasury (unsecured funding) and collateral management (Central banks and CCPs pledge, buffer monetization, liquidity ratios optimization).

Before joining Group BPCE, he worked 4 years for KBC Bank and 10 years for Deutsche Bank, where he held several positions as trader and team manager in Forex and Interest Rates Derivatives.

He is the current President of ACI France/AFTB, a member of the European Central Bank Money Market Contact Group and of the Working Group on euro risk-free rates.

Jan Frederic Eger leads the International Government and Regulatory Affairs team at Refinitiv. Refinitiv is one of the world's largest providers of financial markets data and infrastructure, serving over 40,000 institutions in over 190 countries. It provides leading data and insights, trading platforms, and open data and technology platforms that connect a thriving global financial markets community - driving performance in trading, investment, wealth management, regulatory compliance, market data management, enterprise risk and fighting financial crime.

On 1 October 2018, the Financial & Risk business of Thomson Reuters became Refinitiv following the closing of a partnership deal between Thomson Reuters and private equity funds managed by Blackstone. Jan Frederic Eger joined Thomson Reuters in London in 2011.

In 2016 he moved to Hong Kong to establish the Thomson Reuters Government Affairs presence in Asia.

In March 2017 Jan returned to London to manage the global Financial Services Government and Regulatory Affairs team at Thomson Reuters. He is Vice-Chair and Member of the Board of the EU-Asia Financial Services Roundtable and is serving his third term as Vice-Chair of the AmCham EU Financial Services and Company Law Committee.

Olivier Hubert
Global Head Short Term Treasury BPCE / NATIXIS
President ACI FRANCE
CAREER HISTORY

Since 2000  
HSBC Germany  
Head of Treasury  
Member of the Managing Committee  
ALCO-Member (Asset Liability Committee)

Previously  
Head of Money Markets and Foreign Exchange  
Head of Short-Term Treasury Desk  
Short-Term Treasury Desk  
Project manager, software developer, risk manager, trader

Andrea joined the bank in 1995. He is Vice President of AEFMA Germany (Allied European Financial Markets Association) and Board Member since April 2006. Andrea is also a Member of the Treasury Management Committee at the Bundesverband deutscher Banken.

Andrea is graduated from the Technical University of Karlsruhe ("Diplom-Wirtschaftsingenieur" degree in Industrial engineer studies).

Andrea Lanzi  
Vice President  
AEFMA GERMANY

Euro Treasury Working Group