

AGENDA

20 MARCH 2018

GRAND HOTEL

STOCKHOLM

3rd ANNUAL NORDIC ALM FORUM 2018



CONFERENCE ROOM: BLASIERUMMET

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|-------------|--|
| 11:40–12:00 | Registration |
| 12:00–13:00 | Lunch + Chairman's opening remarks |
| 13:00–14:00 | REGULATORS' PANEL <i>Details on page 2</i> |
| 14:00–15:00 | BANKERS' PANEL <i>Details on page 2</i> |
| 15:00–15:30 | Coffee break |
| 15:30–16:30 | EUROPEAN PANEL <i>Details on page 2</i> |
| 16:30–17:00 | SUMMARY & CONCLUSIONS |
| 17:00–18:00 | Drinks reception |
| 18:00– | Dinner |

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REGULATORS' PANEL

FEDERICO PIEROBON

Principal Supervisor,
SSM Risk Analysis Division, ECB

SEAN HOVE

Kontorchef,
Finanstilsynet Danmark / Danish FSA

The Regulators Panel will discuss some of the latest regulatory developments in the ALM space, ranging from the ECM/SSM stress tests to national priorities within this area.

The panel will discuss different monitoring and supervisory approaches, as well as the ensuing priorities, extending the scope to the related modelling challenges within ALM.

BANKERS' PANEL

JUKKA-PEKKA HOLOPAINEN

Head of ALM, OP Financial Group

MAGNUS HANSSON

Head of Model Development and Quantitative
Analysis, Handelsbanken

PETER KRUSIN

Head of Liquidity Management and Steering, SEB

NICK EHRHART

Head of Structural Risk,
Group Treasury & ALM, Nordea

The Bankers Panel will share their views on recent regulatory developments and related challenges.

The different ALM themes covered by the different panellists will offer a holistic overview of current and future ALM challenges.

Among other things, the panel will share their perspectives on monitoring and supervisory approaches for ALM exposures.

EUROPEAN PANEL

MARTIJN WYCISK

Executive Consultant,
Zanders Treasury & Finance Solutions

COLIN JOHNSON

Head of Prudential Risk,
Charter Court Financial Services

NIKLAS FELLMAN

Head of Sales,
MORS Software

A European Panel of different ALM stakeholders will share their views on current and future challenges for ALM.

In addition to other topics, the panel will reflect on the potential for changes in customer behaviour in the digital economy, as well as discuss the current and future role of ALM and Treasury in a changing environment.