

WEDNESDAY, NOVEMBER 12 2014

08:30 Introduction

09:00 Session 1: How do Official Institutions invest / trends in asset allocation

New Horizons for Official Institutions (State Street - Héctor Lopez-Camacho)

Twenty Years of Reserve Management Trends – What's next (UBS - Maximiliano Castelli)

Key trends in asset allocation and how are risk considerations being included in them (Amundi - Eric Taze-Bernard)

11:00 COFFEE BREAK

11:15 Session 2: Benchmark definition and implementation

Main issues to take into account when deciding on a benchmark and implementation challenges (UBS - James Law)

Benchmark's definition in the case of a Deposit Insurer (Fogafin - TBD)

12:45 LUNCH

14:00 Session 3: External managers

Lifecycle of the external manager: from selection to implementation and evaluation (DB -Steffen Totzke and Mary Wallace)

Our experience with external managers (TBC)

15:30 COFFEE BREAK

15:45 Session 4: How do different DIAs manage their reserves

DIAs panel: how different DIAs invest (Philippine Deposit Insurance Corporation - Irene Arroyo, Deposit Insurance Fund of the Czech Republic – Roman Kahanek, Bank Deposit Guarantee Fund of Romania – Cristina Lăzărescu, Deposit Guarantee Fund of Finland - Mirjami Kajander-Saarikoski)

17:30 END DAY 1

THURSDAY, NOVEMBER 13 2014

09:00 Session 5: Asset Allocation in practice

Full-Scale Optimization (State Street - David Turkington)

Asset allocation on practice (TBC)

10:30 COFFEE BREAK

10:45 Session 6: Assets and alpha sources in the current financial landscape

Portfolio strategy under rising rates (Amundi - Chris Morris and Vivek Mahtani)

De-mystification of the inflation linked bond (DB - Rick Smith)

12:15 LUNCH

13:30 Session 7: Risk Management

Credit Analysis of High Grade Sovereigns and Corporates (Moody's - Gersan Zurita)

Leaning into the Curve: Analyzing the Impact of Rising Rates (Axiom - Sandro Fusco)

15:00 COFFEE BREAK

15:15 Session 8: The global outlook

Portfolio manager's panel: current views and global outlook (TBC)

16:45 Conclusions and closing

17:00 END DAY 2



SEMINAR ON INVESTMENT
POLICIES AND STRATEGIES FOR
DEPOSIT INSURANCE AGENCIES



FRIDAY, NOVEMBER 14 2014

09:00 Excursion

Sightseeing of the main places of Bogota and visit to the "Catedral de Sal" in Zipaquirá.

15:00 END DAY 3