



INSTITUTE FOR
FINANCIAL
MARKET



Derivatives and risk management

in the new EU regulatory landscape

Chateau Valtice, 22–23 May 2008

Institute for financial market

is pleased to invite you to attend a seminar

Derivatives and risk management

in the new EU regulatory landscape

Chateau Valtice, 22–23 May 2008

Seminar programme

22. 5. 2008

11:00–12:00 **Registration of participants**

12:00–13:30 **Lunch**

13:30–13:35 **Opening**

Martin Svoboda (Dean, Faculty of Economics and Administration, Masaryk University)

Panel 1

13:35–15:30 **Portfolio valuation and hedging using derivatives and complex structured products**

Martin Svoboda (Dean, Faculty of Economics and Administration, Masaryk University)

Sarah Dees (Executive Director, New Markets Structured Sales, Goldman Sachs)

Heinrich Karasek (Manager, Structured Products & Equites, Bank Sal. Oppenheim jr. & Cie.)

15:30–15:40 **Coffee break**

Panel 2

15:40–16:30 **Derivatives use in the Czech asset management and pension fund industry**

Michal Franěk (Deputy Director, Financial Markets Legislation, Ministry of Finance)

Jiří Rusnok (President, Pension Funds Association)

Viktor Kotlán (Director, Institutional Asset Management and Structured Products, Česká spořitelna)

Tomas Hochmeister (Institutional Sales Czech Republic & Slovakia Global Equity Derivatives, Societ  Gen rale)

16:30–16:45 **Coffee break**

The seminar is targeted to persons with an interest in portfolio and risk management, the use of derivatives for hedging purposes as well as the impact of the new EU regulations on the activities of banks and investment managers.

Panel 3

16:45–17:45 **Changes in the Capital requirements directive**

Jiří Kr l (Director, Financial Markets Policy, Ministry of Finance)

Daniel Trinder (Executive Director, Goldman Sachs)

Arvind Wadhwa (Deputy Head of Unit, Banking and Financial Conglomerates, European Commission)

Panel 4

17:45–18:45 **The reform of the UCITS directive**

Zdeněk Husták (Of Counsel, BBH Prague, Attorneys at Law)

David Rozumek (Deputy Executive Director, Financial Market Supervision Department, Czech National Bank)

Didier Millerot (Deputy Head of Unit, Asset Management, European Commission)

Martin Hanzl k (Executive Director, Czech Capital Market Association)

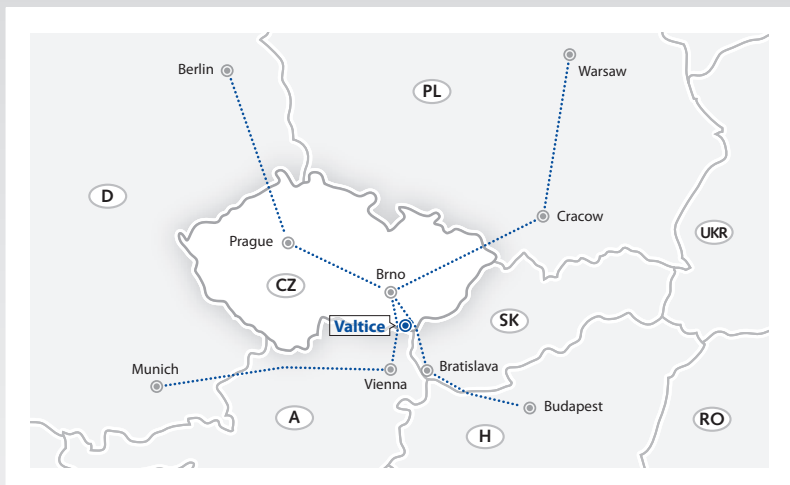
19:00–20:00 **Wine degustation**

20:00–22:00 **Evening programme**

23. 5. 2008

10:00–12:00 **Tour of the Chateau**

12:00–13:00 **Refreshments**



Organisational instructions

Participant charge:

8000 CZK inclusive VAT for participants from commercial sector

3000 CZK inclusive VAT for participants from public administration

The charge involves all seminar costs inclusive participation in evening programme

Registrations are accepted:

till 16th May 2008 via web application form

in address <http://www.institute-fm.econ.muni.cz>

payment must be scored up in IFT account by 21st May 2008

Accommodation information can be found in the conference system

(<https://www.econ.muni.cz/konference/>)

Contact with organisation committee:

E-mail: institut-ft@econ.muni.cz

» » » <http://www.institute-fm.econ.muni.cz>
