

EFFAS – EUROPEAN BOND COMMISSION

Chris Golden	Chairman
Rolf-Pieter ter Horst	Vice Chairman
Thomas Klepsch	Vice Chairman
Gottfried Ransmayr	Treasurer
Christian Schedling	Secretary
Wolfgang Marty	Methods & Measures

chairman@EFFAS-EBC.org
Rolf-PieterTerHorst@EFFAS-EBC.org
ThomasKlepsch@EFFAS-EBC.org
treasurer@EFFAS-EBC.org
secretary@EFFAS-EBC.org
MethodsAndMeasures@EFFAS-EBC.org

You are invited to attend the meeting of the EFFAS-European Bond Commission taking place in Zurich, Switzerland, 20th & 21st October 2008

Venue

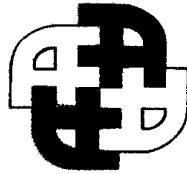
Credit Suisse 'Patio'
Uetlibergstrasse 231
8070 Zurich

AGENDA

Monday 20th October 2008

Committee for Methods & Measures

- | | |
|-------|---|
| 11:00 | "SBC (Swiss Bond Commission)/ICB (Industry Classification Benchmark) proposal on Fixed Income Sector Classification"
Mike Bruno, The FTSE Group |
| 12:30 | Lunch Break in Restaurant "Albisgüetli"
offered by Swiss Bond Commission |
| 14:00 | "Joint Credit Risk Management of Balance Sheet and Hedge Portfolio"
Simone Farinelli, UBS AG |
| 15:30 | Coffee Break |
| 16:00 | "Value at Risk: Beware!"
Con Keating, BrightonRock Group |
| 17:30 | "Europe and Switzerland – Some economic aspects"
Joachim Schütz, Luzerner Kantonalbank |
| 19:00 | Dinner in downtown Zurich
offered by EFFAS-EBC, details to follow |



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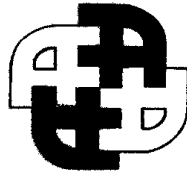
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Tuesday 21st October 2008

Plenary Session of the EFFAS-European Bond Commission

- 09:30 Chairman's Report
- 09:50 Treasurer's Report
- 10:00 Report from the Chairman of the Methods and Measures Committee
- 10:15 **Introduction to the new EBC-Website**
- 10:30 Other Projects and Matters Arising
- 10:45 Coffee break
- 11:00 **"Ibor and Libor fixings and Money Market Indices update"**
Jean-François Borgy - Natixis
- 11:30 **"Instrumental Market Liquidity"**
David Clark and Chris Golden – MLS & EFFAS-EBC
- 12:30 **Lunch at the venue**
offered by SBC
- 14:00 **"The Crisis: Causes and Lessons"**
Chris Golden, Chairman of EFFAS-EBC
- 14:45 Discussion of previous presentation
- 15:45 Coffee Break
- 16:15 **Tour de Table:** Local Commissions report on local bond market developments
- 16:45 Any Other Business
- 17:00 Meeting Ends

THE EUROPEAN
FEDERATION
OF FINANCIAL
ANALYSTS
SOCIETIES



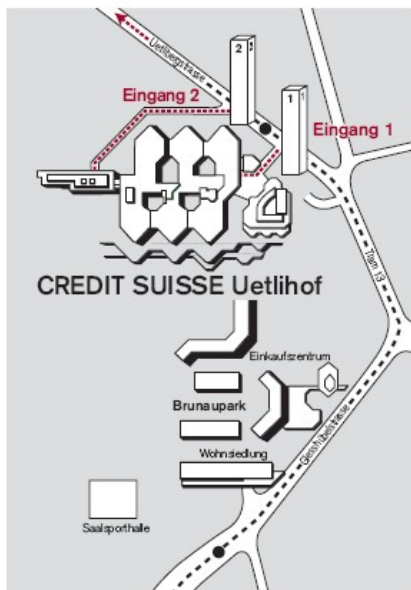
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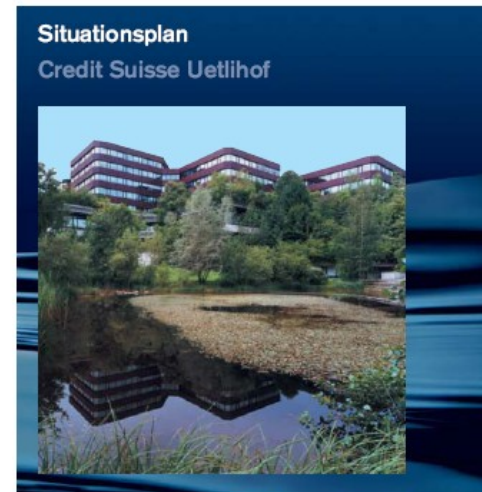
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Getting to Credit Suisse Patio



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