
Registration & Networking

09:00 - 09:30

Chair's Opening Remarks

09:30 - 09:40

FCA Keynote: ICAAP to ICARA: What's new, what's different and what does it mean for investment firms?

09:40 - 10:20

Day 1

How does the new approach differ from the ICAAP?

Understanding the new capital requirements for Pillar 1 & Pillar 2

10:20 - 10:55

Day 1

What are the remaining challenges?

Participants

Shailen Patel - Head of Corporate Advisory, Macfarlanes

Panel: The road to ICARA adoption

10:55 - 11:35

Day 1

- Firm classification thresholds
 - Deciding what the best methodology is for your firm
 - Disclosure requirements
 - Liquidity requirements and managing liquidity risk in stressed and non-stressed scenarios
 - Calibrating concentration risk in your ICARA
 - Implications
-

Participants

David Harper - Head of Enterprise Risk, Fidelity International

James Ross - Head of Regulatory Developments EMEA, Columbia Threadneedle Investments

Brian Thornhill - Associate Director, Deloitte

Networking & Refreshment Break

11:35 - 11:55

Day 1

It's the final countdown: How firms should be preparing for the new prudential regime and some of the issues they may face

11:55 - 12:30

Day 1

Participants

Laurence Blake - Head of Risk, Jane Street Europe

Regulatory reporting and public disclosure

12:30 - 13:05

Day 1

- What's new regarding public disclosure, risk management, governance and remuneration policies
 - Similarities and differences between the new requirements and the current common reporting (COREP)
 - Comparing the UK and EU entities
-

Participants

Ian Kelly - Head of EMEA Regulatory Policy, Wells Fargo

Networking & Lunch Break

13:05 - 14:05

Panel: Governance & conduct related risks

14:05 - 14:45

Day 1

How will your risk management framework be embedded within ICARA and how can you show your methodology to regulators?

Participants

Sarah Finnegan - VP, Director of Risk Management EMEA, Alliance Bernstein

What should your risk appetite look like in the ICARA era?

14:45 - 15:20

Day 1

Linking your risk appetite to your stress test – key considerations and challenges

Refreshment & Networking Break

15:20 - 15:45

Day 1

Panel: Operational resilience, stress testing and identifying emerging risks

15:45 - 16:25

Day 1

What is the interplay and how does it impact your ICARA and capital requirements?

Developing a stress test with consideration for ESG risks on capital and liquidity requirements

16:25 - 17:00

Day 1

Chair's Closing Remarks & End of Day 1

17:00 - 17:05

SCHEDULE

CONFERENCE - DAY ONE - 07/
12/2021

Capital Requirements & ICARA Implementation for Investment Firms -
15th Annual Forum

7-8 December 2021
London

TIME	DAY 1
09:00	09:00 - Registration & Networking 09:30 - Chair's Opening Remarks 09:40 - FCA Keynote: ICAAP to ICARA: What's new, what's different and what does it mean for investment firms?
10:00	10:20 - Understanding the new capital requirements for Pillar 1 & Pillar 2 10:55 - Panel: The road to ICARA adoption
11:00	11:35 - Networking & Refreshment Break 11:55 - It's the final countdown: How firms should be preparing for the new prudential regime and some of the issues they may face
12:00	12:30 - Regulatory reporting and public disclosure
13:00	13:05 - Networking & Lunch Break
14:00	14:05 - Panel: Governance & conduct related risks 14:45 - What should your risk appetite look like in the ICARA era?
15:00	15:20 - Refreshment & Networking Break 15:45 - Panel: Operational resilience, stress testing and identifying emerging risks
16:00	16:25 - Developing a stress test with consideration for ESG risks on capital and liquidity requirements
17:00	17:00 - Chair's Closing Remarks & End of Day 1

SESSIONS

CONFERENCE - DAY TWO - 08/
12/2021

Capital Requirements & ICARA Implementation for Investment Firms -
15th Annual Forum

7-8 December 2021
London

Chair's Opening Remarks

09:30 - 09:40

ECB Keynote: What can the UK learn from the EU's implementation?

09:40 - 10:20
Day 2

Do's and Don'ts: Understanding the new Supervisory review and evaluation process (SREP)

10:20 - 10:55
Day 2

Bucketing risk to firm, risk to client and risk to market whilst considering the potential for wider harm?

Panel: Managing the disconnect between risk management and risk appetite

10:55 - 11:35
Day 2

Participants

Darren Nicholls - Head of Risk UK, US & Asia Pacific, GAM

Refreshment & Networking Break

11:35 - 11:55
Day 2

K-Factors: The practicalities of transitioning to the New K-Factors and its Potential Capital Implications

11:55 - 12:30
Day 2

How are firms allocating their Pillar 2 assessments without leading to higher capital numbers?

Participants

Oivind Andresen - Director - Financial Services Advisory, BDO

Practical challenges to wind down planning

12:30 - 13:05
Day 2

- Impact assessments and time horizons
 - Calculating and designing your trigger thresholds
 - Effective risk management
-

Lunch & Networking Break

13:05 - 14:05
Day 2

Panel: Stress Testing & Scenario Analysis

14:05 - 14:45
Day 2

- What are the top risks? What are the emerging risks?
- Data availability
- What will Pillar 2 look like in a stress test
- Reverse stress testing

Participants

Justine Elkington - Senior Enterprise Risk Manager, Fidelity International

Adrian Mackaay - Director, Enterprise Risk Management, BlackRock

Application of remuneration practices & requirements

14:45 - 15:20
Day 2

Defining your remuneration policy and setting appropriate ratios between variable and fixed remuneration

Refreshment & Networking Break

15:20 - 15:45
Day 2

Bringing the ICAAP/ICARA requirements together and presenting them to the Board

15:45 - 16:20
Day 2

- This presentation provides an overview of how firms can consider presenting their ICAAP/ICARA to the Boards including:
 - Preparation pre-Board meeting
 - Board best practices
 - Coverage of the key components
 - Benchmarking
 - Conclusions and next steps

Participants

Nick Evans - Corporate Finance & Risk Reporting Senior Manager, Europe, Vanguard Asset Management

Recovery planning

16:20 - 16:55
Day 2

- Quantitative and qualitative indicators
 - What to do when the warning signs flash?
 - Avoiding breaches
 - Compliance best practice
-

Chair's Closing Remarks & Close of Conference

16:55 - 17:05

SCHEDULE

CONFERENCE - DAY TWO - 08/
12/2021

Capital Requirements & ICARA Implementation for Investment Firms -
15th Annual Forum

7-8 December 2021
London

TIME	DAY 2
09:00	09:30 - Chair's Opening Remarks 09:40 - ECB Keynote: What can the UK learn from the EU's implementation?
10:00	10:20 - Do's and Don'ts: Understanding the new Supervisory review and evaluation process (SREP) 10:55 - Panel: Managing the disconnect between risk management and risk appetite
11:00	11:35 - Refreshment & Networking Break 11:55 - K-Factors: The practicalities of transitioning to the New K-Factors and its Potential Capital Implications
12:00	12:30 - Practical challenges to wind down planning
13:00	13:05 - Lunch & Networking Break
14:00	14:05 - Panel: Stress Testing & Scenario Analysis 14:45 - Application of remuneration practices & requirements
15:00	15:20 - Refreshment & Networking Break 15:45 - Bringing the ICAAP/ICARA requirements together and presenting them to the Board
16:00	16:20 - Recovery planning 16:55 - Chair's Closing Remarks & Close of Conference