
Registration

09:00 - 09:30

Chairperson's Opening Remarks

09:30 - 09:40

Participants

Thomas Clifford - Partner, Risk Advisory Denmark, Deloitte

ECB Keynote

09:40 - 10:20

Participants

Jérôme Henry - Principal Adviser, ECB - European Central Bank

Integrating ESG risk into banking regulation

10:20 - 10:50

Participants

Jacob Gyntelberg - Director, Economic and Risk Analysis Department, European Banking Authority

Networking Break

10:50 - 11:20

Climate Risks – Impacts on overall risk frameworks and strategies for risk mitigation

11:20 - 12:00

Participants

Moderator: Gareth Greenwood - Partner- Risk Advisory, Deloitte Sweden

Panellist: Kristina Møller - Chief Analyst, Danske Bank

Panellist: Esa Vilhonen - Senior Risk Manager, OP Financial Group

Risk management and supply chains

12:00 - 12:40

- Current risk management priorities and mitigation strategies as seen from a Central Bank.
- Specific focus on the current main risk drivers related to outsourcing and supply chains including cyber related threats, vendor management, and privacy concerns.

Participants

Niels Kaas - Chief Operational Risk Officer, Central Bank of Denmark

Supervisory Review and Evaluation Process vs Financial Crime

12:40 - 13:10

Participants

Elisabeth Werneman - Partner – Risk Advisory, Deloitte

Lunch & Networking Break

13:10 - 14:10

Stream Chair Opening Remarks

14:10 - 14:15

Stream A: Financial Risk

Participants

Thomas Clifford - Partner, Risk Advisory Denmark, Deloitte

Stream Chair Opening Remarks

14:10 - 14:15

Stream B: Non-Financial Risk

Participants

Johan Rosen - Head of Risk Control for Digital Banking & IT and Group Functions, Swedbank

Pool Party - Modelling low default portfolios with a pooling approach

14:15 - 14:45

Stream A: Financial Risk

- Understanding the mechanics of the Pool Approach for banks, supervisors and service providers
- Impact of implementation of the EBA guidelines on PD estimation on a pool level and for individual participating banks
- Impact of the TRIM-exercise for the Pool Approach, the pool models and the participating banks
- Basel IV: new opportunities for internal models? Addressing the paradigm shift making IRBA approvals more flexible than before

Participants

Tobias Noll - Principal Relationship Manager – Deputy Head Marketing & Sales, RSU

Operational readiness and resilience

14:15 - 14:45

Stream B: Non-Financial Risk

An industry perspective on the evolving incident and crisis universe and the DORA rationale.

What will it mean to move from ICT guidelines to DORA law?

- Systemic cyber risk
- Future-proofing resilience
- Regulatory evolution in the ICT space
- Example industry views on DORA

Participants

Johan Rosen - Head of Risk Control for Digital Banking & IT and Group Functions, Swedbank

Industry perspectives on model risk

14:45 - 15:25

Stream A: Financial Risk

Participants

Moderator: Thomas Clifford - Partner, Risk Advisory Denmark, Deloitte

Panellist: Alex Oleinikov - Head of Model Risk Governance, Danske Bank

Panellist: Sarah Kæstel-Bjerg - Head of Model Risk Management, Nordea

Panellist: Jelena Raid - Head of Model Risk and Validation, Swedbank

Quantifying reputational risk with AI and NLP

14:45 - 15:25

Stream B: Non-Financial Risk

The presentation will introduce Hatari™, a cutting-edge tool to extract topics from news and social media using AI and NLP techniques, and assess their impact on the performance indicators of an organization, including reputational risk. The agenda will cover:

- Motivation and context
- Regulation on reputational risk
- Reputational risk management framework
- Quantitative methodologies in reputational risk
- Hatari™: description and demo
- Final remarks

Participants

Javier Calvo - Partner, Management Solutions

Networking Break

15:25 - 15:55

Stream A: Financial Risk

Networking Break

15:25 - 15:55

Stream B: Non-Financial Risk

SESSIONS

DAY 1 - 25/11/2021

Risk Nordics 2021

25 - 26 November 2021
Clarion Hotel Copenhagen Airport
Copenhagen

FRTB Update – Where next and what is the emerging best practice?

15:55 - 16:25

Stream A: Financial Risk

Participants

Arnold Skimminge - Chief Model Risk Analyst, Nordea

Industry perspectives on key operational risks – IT, Process & People

15:55 - 16:35

Stream B: Non-Financial Risk

Participants

Moderator: Elisabeth Werneman - Partner – Risk Advisory, Deloitte

Panellist: Johan Rosen - Head of Risk Control for Digital Banking & IT and Group Functions, Swedbank

Panellist: Eija Karlsson - Head of Operational Risk Control, Aktia Bank

Panellist: Raphael Borrel - Global Head of Information Risk Management, AXA XL & CRO at Catlin Services

EAD & CCF: The forgotten risk parameters of IRB regulations?

16:25 - 16:55

Stream A: Financial Risk

Participants

Christian Duesterberg - Independent Advisor, Independent

Chair's Closing Remarks & End of Day 1

16:55 - 17:05

SCHEDULE

DAY 1 - 25/11/2021

Risk Nordics 2021

25 - 26 November 2021
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Copenhagen

TIME	STREAM A: FINANCIAL RISK	STREAM B: NON-FINANCIAL RISK
09:00	09:00 - Registration 09:30 - Chairperson's Opening Remarks 09:40 - ECB Keynote	09:00 - Registration 09:30 - Chairperson's Opening Remarks 09:40 - ECB Keynote
10:00	10:20 - Integrating ESG risk into banking regulation 10:50 - Networking Break	10:20 - Integrating ESG risk into banking regulation 10:50 - Networking Break
11:00	11:20 - Climate Risks – Impacts on overall risk frameworks and strategies for risk mitigation	11:20 - Climate Risks – Impacts on overall risk frameworks and strategies for risk mitigation
12:00	12:00 - Risk management and supply chains 12:40 - Supervisory Review and Evaluation Process vs Financial Crime	12:00 - Risk management and supply chains 12:40 - Supervisory Review and Evaluation Process vs Financial Crime
13:00	13:10 - Lunch & Networking Break	13:10 - Lunch & Networking Break
14:00	14:10 - Stream Chair Opening Remarks 14:15 - Pool Party - Modelling low default portfolios with a pooling approach 14:45 - Industry perspectives on model risk	14:10 - Stream Chair Opening Remarks 14:15 - Operational readiness and resilience 14:45 - Quantifying reputational risk with AI and NLP
15:00	15:25 - Networking Break 15:55 - FRTB Update – Where next and what is the emerging best practice?	15:25 - Networking Break 15:55 - Industry perspectives on key operational risks – IT, Process & People
16:00	16:25 - EAD & CCF: The forgotten risk parameters of IRB regulations? 16:55 - Chair's Closing Remarks & End of Day 1	16:55 - Chair's Closing Remarks & End of Day 1

SESSIONS

DAY 2 - 26/11/2021

Risk Nordics 2021

25 - 26 November 2021
Clarion Hotel Copenhagen Airport
Copenhagen

Chair's Opening Remarks

09:30 - 09:45

Participants

Thomas Clifford - Partner, Risk Advisory Denmark, Deloitte

EBA Keynote

09:45 - 10:25

Participants

Andreas Pfeil - Senior Bank Sector Analyst, European Banking Authority

The Risk Governance dilemma, staying independent and/or helping the first line with addressing risk & compliance issues

10:25 - 11:05

Participants

Hinko van Beek - Partner, Denmark

Networking Break

11:05 - 11:35

Climate Risk Stress Testing Perspectives from the ECB

11:35 - 12:15

Participants

Christoffer Kok - Head of Division, Stress Test Experts Division, ECB's DG Horizontal Line Supervision

Lunch & Networking Break

12:15 - 13:15

Credit Risk and IFRS 9 challenges for banks post COVID

13:15 - 13:55

Participants

Thomas Clifford - Partner, Risk Advisory Denmark, Deloitte

CRO & Heads of Risk Panel – What's keeping you up at night?

13:55 - 14:35

Participants

Moderator: Hinko van Beek - Partner, Denmark

Panellist: William Cooper - Head of Risk, SEB

Panellist: Sasu Sihvonen - Chief Risk Officer, Nordea Funds Ltd.

Practical challenges for ensuring EMI liquidity requirement

14:35 - 15:05

Participants

Vaidotas Jarasius - Head, Liquidity and Market Risk, Revolut

Chair's Closing Remarks & End of Conference

15:05 - 15:15

Networking & Coffee

15:15 - 16:15

SCHEDULE

DAY 2 - 26/11/2021

Risk Nordics 2021

25 - 26 November 2021
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13:00	13:15 - Credit Risk and IFRS 9 challenges for banks post COVID 13:55 - CRO & Heads of Risk Panel – What's keeping you up at night?
14:00	14:35 - Practical challenges for ensuring EMI liquidity requirement
15:00	15:05 - Chair's Closing Remarks & End of Conference 15:15 - Networking & Coffee