

The RiskMinds welcome and platform orientation

08:00 - 08:30

Explore the platform, get up to speed and start networking!

Practitioner panel: The Fall out of Covid-19 and Shift of Changing Behaviours in Financial Crime

08:30 - 09:15

RiskMinds AML & Financial Crime Focus Day

Get rich quick scams, virtual fraud, criminal exploitation of investment schemes, pensions and more: What have we learnt from the pandemic?

Participants

Panellist: Craig Bresciani - Head of Investigations, Monitoring and Inquiries team, Barclays

Panellist: Jan-Gerrit Iken - Divisional Head of Global Financial Crime Prevention, Commerzbank AG

Panellist: Matthew Dewsbury - Group Head of Financial Crime Investigations, HSBC

Moderator: Periklis Thivaos - Partner, True North Partners LLP

Chair's opening address

08:55 - 09:00

The Global Risk Regulation Focus Day

Participants

Jeroen Van Doorselaere - VP, FRR Global Product & Platform Management, Wolters Kluwer

Covid-19 macro stress testing: Japan's case

09:00 - 09:30

The Global Risk Regulation Focus Day

Participants

Presenter: Hitoshi Mio - Head of Financial System Research Division, Bank of Japan

Short break

09:15 - 09:30

RiskMinds AML & Financial Crime Focus Day

Short break

09:30 - 09:40

The Global Risk Regulation Focus Day

Managing evolving regulatory expectations across different jurisdictions

09:30 - 10:05

RiskMinds AML & Financial Crime Focus Day

Dealing with the interplay between regional and international expectations, staying up to date with competing data legislation demands, improving transparency and better exchanges of communication

What are the vulnerabilities of euro-area banks in the pandemic recession?

09:40 - 10:10

The Global Risk Regulation Focus Day

- Main findings of the ECB's Covid19 Vulnerability Analysis
- Relevance of Covid19 response measures for the banking sector
- Outlook to 2021

Participants

Presenter: Dr Gernot Stania - Deputy Head of Division - Stress Test Expert Division, ECB

In the boardroom: Political volatility, Sanction Risk and Financial Crime

10:05 - 10:45

RiskMinds AML & Financial Crime Focus Day

As sanctions are arguably being increasingly weaponised, what is the most efficient way of managing sanction risk and financial crime during a time of volatility?

Participants

Presenter: Marianna Leskiv - MLRO (SMF17) and Head, Financial Crime Compliance, Europe, Rabobank

What will regulation look like in a post Covid-19 world?

10:20 - 11:00

The Global Risk Regulation Focus Day

What deficiencies have been highlighted by the current crisis and how do we move forward as an industry

Participants

Panellist: Jouni Aaltonen - Managing Director, Prudential Regulation Division, AFME

Panellist: Adrian Docherty - Managing Director, Head of Bank Advisory, BNP Paribas

Panellist: Katherine Wolicki - Global Head Financial and Model Risk Regulatory Policy and Engagement, HSBC

Panellist: Gonzalo Gasós - Senior Director of Prudential Policy and Supervision, European Banking Federation (EBF)

Moderator: Rajeev Bhatnagar - Chief Risk and Compliance Officer, International, BNY Mellon

Improving your KYC and Due Diligence Checks for better Customer Experience

10:45 - 11:20

RiskMinds AML & Financial Crime Focus Day

Best practice approaches in applying enhanced due-diligence checks for high risk transactions/high net worth individuals, mitigating the risks to vulnerable customers and consumer protection.

Valeria Locatelli, Group Director of Financial Crime Compliance and Group MLRO, M&G Plc

Participants

Presenter: Valeria Locatelli - Group Director of Financial Crime Compliance and Group MLRO, M&G Plc

Morning coffee & networking break

11:00 - 11:30

The Global Risk Regulation Focus Day

Short break

11:20 - 11:35

RiskMinds AML & Financial Crime Focus Day

Reverse stress testing and scenario design

11:30 - 12:00

The Global Risk Regulation Focus Day

- How can plausible and severe stress scenarios be generated that target the key vulnerabilities for contagion of the portfolios subject to the stress test?
- We present a systematic algorithmic approach to generate such economically consistent "worst-case" scenarios
- An application of the methodology to EU banks reveals geographic clusters and an "Anna Karenina principle of stress testing": Not all stressful scenarios are alike, but every stressful scenario stresses the same banks.

Participants

Presenter: Eric Schaanning - Principal Financial Stability Expert, European Systemic Risk Board

Anti-Bribery and Corruption and Tax Evasion – Designing and Implementing Control Frameworks across the First and Second Lines of Defense

11:35 - 12:10

RiskMinds AML & Financial Crime Focus Day

- Priorities and challenges
- Best practice versus regulatory requirements

Participants

Presenter: Genevieve Rose - Senior Vice-President of Remediation & Special Projects, ABC, Fraud & Tax Evasion for Financial Crime, Dankse Bank

Short break

12:00 - 12:15

The Global Risk Regulation Focus Day

Interactive Roundtable discussion: How to keep abreast of regulatory developments and lessons learned

12:10 - 12:50

RiskMinds AML & Financial Crime Focus Day

Interactive groups designed to help you answer the following questions:

What does it mean for me? What are my counterparts doing? What do my peers think?

Participants

Presenter: Sara Brunson-McVeigh - Executive Director, Morgan Stanley

Assessing the resilience of EU banks

12:15 - 12:45

The Global Risk Regulation Focus Day

Participants

Mario Quagliariello - Director of Economic Analysis and Statistics, EBA

Short break

12:45 - 13:00

The Global Risk Regulation Focus Day

Transaction monitoring and reporting: How should banks be proactively protecting customers?

12:50 - 13:25

RiskMinds AML & Financial Crime Focus Day

Exploring effective risk-based monitoring approaches for combating illicit transactions and the execution and transfer of illegal funds such as drug trafficking, terrorist financing, human and wildlife trafficking.

Participants

Presenter: Mark Turkington - Global Head of Transaction Monitoring Controls, HSBC

How much did post 2008 regulation impact and/or offset the Covid-19 banking crisis?

13:00 - 13:30

The Global Risk Regulation Focus Day

With banks having more capital than ever before, did this ensure stability or were they any inadvertent consequences we need to consider for the next crisis?

Participants

Richard Gray - Director, Regulatory Affairs Department, Institute of International Finance (IIF)

Andrew Cross - Former Director of Financial Risk & Analytics, NatWest

Nicolae Mera - EMEA Head of Market Risk Analytics, Morgan Stanley

Short break

13:25 - 13:40

RiskMinds AML & Financial Crime Focus Day

Networking break

13:30 - 14:00

The Global Risk Regulation Focus Day

Fighting Financial Crime during a pandemic through digitalisation

13:40 - 14:15

RiskMinds AML & Financial Crime Focus Day

- Technology helps us in a modern way of doing business including improving the customer experience. It can also help us to stay ahead of financial crime by preventing it before it actually happens.
- For more than 147 years, Danske Bank has been an integral part of the Nordic societies and with a long history comes product complexity, broken processes and legacy IT systems.
- In our digital transformation journey, we have geared up to be able to serve our customers better by rapidly raising expectations for digital experiences, especially during the ongoing Covid-19 situation.
- Although we have indeed seen some changes during the pandemic, we believe that the solution to fighting financial crime has not changed. Our focus still remains on technology as a means to being a step ahead of financial crime.

Participants

Presenter: Linus Fugl - Senior Vice President, Tribe Lead - Financial Crime Prevention, Dankse Bank

Regulatory agility

14:00 - 14:30

The Global Risk Regulation Focus Day

How to balance prudential supervisory objectives with support for the critical role banks must play in economic recovery

Participants

Michael Johnson - Executive Vice President, Supervision, Regulation & Credit, Federal Reserve Bank of Atlanta

Short break

14:15 - 14:30

RiskMinds AML & Financial Crime Focus Day

Short break

14:30 - 14:45

The Global Risk Regulation Focus Day

Transforming Financial Crime Risk Management: The future of financial crime risk management

14:30 - 15:05
RiskMinds AML & Financial Crime Focus Day

including dynamic risk scores, investigator-led approach, and integration with management of other risk types and business use cases.

Participants

Presenter: Daniel Mikkelsen - Senior Partner (London), McKinsey & Company

Risk Management in the face of Risky Sovereign Debt

14:45 - 15:15
The Global Risk Regulation Focus Day

Exploring the contagion effects between sovereign risk, the banking sector and the real economy, how banks can mitigate the risk of sovereign-related bank distress and proposes a lifecycle approach to managing emerging risks and recovering from crises.

Participants

Hanna Sarraf - Group Chief Risk Officer, Bankmed

Coffee and conversations

15:05 - 15:35
RiskMinds AML & Financial Crime Focus Day

Interactive groups designed to help you answer the following questions:

What does it mean for me? What are my counterparts doing? What do my peers think?

Short break

15:15 - 15:30
The Global Risk Regulation Focus Day

What are the key issues remaining in the IBOR transition and how can organisations tackle them?

15:30 - 16:00
The Global Risk Regulation Focus Day

Participants

Ian Fox - Group IBOR Transition Director, Lloyds Banking Group

Satyawan Singh - IBOR Transition Lead, Global Markets, HSBC

Financial crime - Risk coverage in a disrupted market

15:35 - 16:15
RiskMinds AML & Financial Crime Focus Day

Participants

Presenter: Imran Farooqi - Partner, PwC UK

Presenter: Christian Butter - Partner, PwC

Short break

16:00 - 16:15
The Global Risk Regulation Focus Day

Basel 4 delay and what banks should do next

16:15 - 16:45
The Global Risk Regulation Focus Day

Considering the differences between system vs behavioural implementation. What can we do now, and what should we postpone?

Participants

Frankie Phua - Head of Group Risk Management, UOB

Panayiotis Dionysopoulos - Director, Risk & Capital, ISDA

Moderator: Richard Moss - Global Product Manager, Capital, AxiomSL

Katherine Wolicki - Global Head Financial and Model Risk Regulatory Policy and Engagement, HSBC

Manoj Bhaskar - Global Head, Markets and Traded Credit Risk, Standard Chartered Bank

Short break

16:15 - 16:30
RiskMinds AML & Financial Crime Focus Day

Showcase - Model Edge for Financial Crime

16:30 - 17:05
RiskMinds AML & Financial Crime Focus Day

Participants

Presenter: Christian Butter - Partner, PwC

Networking break

16:45 - 17:00
The Global Risk Regulation Focus Day

The future is here - digital regulatory reporting

17:00 - 17:30
The Global Risk Regulation Focus Day

- Global lessons learnt from DRR to Derivatives
- Application of DRR to liquidity and capital datasets
- Success factors for the first Prudential pilots

Participants

Moderator: PJ Di Giammarino - CEO, JWG

Panellist: Dawd Haque - Global Lead Market Initiatives, Regulatory Transformation & Strategy, Deutsche Bank AG

Panellist: Angus Moir - Senior Manager, Data Collection Transformation, Bank of England

Panellist: Adam Turnball - Global co-head Regulatory Engineering, Goldman Sachs

Short break

17:05 - 17:20
RiskMinds AML & Financial Crime Focus Day

Fraud detection modelling

17:20 - 18:00
RiskMinds AML & Financial Crime Focus Day

Case study 1: Rules-based models

Case study 2: Algorithmic models

Case Study 3: Combination models

Panel discussion:

The advantages and risks of rules-based models, algorithmic models and combination models in tackling financial crime. What are the pros and cons of each method?

Short break

17:30 - 17:45
The Global Risk Regulation Focus Day

Optimising seamless digital transformation

17:45 - 18:15
The Global Risk Regulation Focus Day

Working together to encourage a platform to drive digital transformation forward

Participants

Moderator: Brad Carr - Managing Director, Digital Finance, Institute of International Finance (IIF)

Torsten Kleine Buening - Chief Risk Officer, ABA Bank

SESSIONS

GLOBAL RISK REGULATION FOCUS DAY / AML & FINANCIAL CRIME FOCUS DAY - 07/12/2020

RiskMinds
International

7 - 11 December 2020
Online Virtual Conference
Central European Time (CET)

Cocktails and conversations: AML Hang out

18:00 - 19:00

RiskMinds AML & Financial Crime Focus Day

Network 1-1 with old friends and new or join our small group, content themed hang outs to discuss what you are passionate about with likeminded AML & Financial crime experts

Short break

18:15 - 18:25

The Global Risk Regulation Focus Day

Climate change: what does good regulation look like?

18:25 - 18:55

The Global Risk Regulation Focus Day

Reviewing the various steps taken by regulators and what to expect from the climate risk capital charge in the future

Participants

Chris McHugh - Director, Centre for Sustainable Finance, London Institute of Banking & Finance

Gianleo Frisari - Senior Climate Change Specialist, InterAmerican Development Bank

Chair's closing remarks

18:55 - 19:00

The Global Risk Regulation Focus Day

Drinks reception & champagne roundtable discussions

19:00 - 20:00

The Global Risk Regulation Focus Day

A chance for everyone to network and relax after the day's presentations and discussions.

There will be separate champagne roundtables which offer delegates a chance to hear from and discuss key issues with specific VIP speakers in a more intimate setting.

1. Stressing about stress testing

Led by Richard Moss, Harry Chopra and Mahim Mehra

Participants

Richard Moss - Global Product Manager, Capital, AxiomSL

Mahim Mehra - Senior Risk Advisor, AxiomSL

Harry Chopra - Chief Client Officer, AxiomSL

End of RiskMinds AML & Financial Crime Focus Day

19:00 - 19:05

RiskMinds AML & Financial Crime Focus Day

End of RiskMinds Regulation Focus Day

20:00 - 20:05

The Global Risk Regulation Focus Day

SCHEDULE

GLOBAL RISK REGULATION FOCUS DAY / AML & FINANCIAL CRIME FOCUS DAY - 07/12/2020

RiskMinds
International

7 - 11 December 2020
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| TIME | RISKMINDS AML & FINANCIAL CRIME FOCUS DAY | THE GLOBAL RISK REGULATION FOCUS DAY |
|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 08:00 | <p>08:00 - The RiskMinds welcome and platform orientation</p> <p>08:30 - Practitioner panel: The Fall out of Covid-19 and Shift of Changing Behaviours in Financial Crime</p> | <p>08:00 - The RiskMinds welcome and platform orientation</p> <p>08:55 - Chair's opening address</p> |
| 09:00 | <p>09:15 - Short break</p> <p>09:30 - Managing evolving regulatory expectations across different jurisdictions</p> | <p>09:00 - Covid-19 macro stress testing: Japan's case</p> <p>09:30 - Short break</p> <p>09:40 - What are the vulnerabilities of euro-area banks in the pandemic recession?</p> |
| 10:00 | <p>10:05 - In the boardroom: Political volatility, Sanction Risk and Financial Crime</p> <p>10:45 - Improving your KYC and Due Diligence Checks for better Customer Experience</p> | <p>10:20 - What will regulation look like in a post Covid-19 world?</p> |
| 11:00 | <p>11:20 - Short break</p> <p>11:35 - Anti-Bribery and Corruption and Tax Evasion – Designing and Implementing Control Frameworks across the First and Second Lines of Defense</p> | <p>11:00 - Morning coffee & networking break</p> <p>11:30 - Reverse stress testing and scenario design</p> |
| 12:00 | <p>12:10 - Interactive Roundtable discussion: How to keep abreast of regulatory developments and lessons learned</p> <p>12:50 - Transaction monitoring and reporting: How should banks be proactively protecting customers?</p> | <p>12:00 - Short break</p> <p>12:15 - Assessing the resilience of EU banks</p> <p>12:45 - Short break</p> |
| 13:00 | <p>13:25 - Short break</p> <p>13:40 - Fighting Financial Crime during a pandemic through digitalisation</p> | <p>13:00 - How much did post 2008 regulation impact and/or offset the Covid-19 banking crisis?</p> <p>13:30 - Networking break</p> |
| 14:00 | <p>14:15 - Short break</p> <p>14:30 - Transforming Financial Crime Risk Management: The future of financial crime risk management</p> | <p>14:00 - Regulatory agility</p> <p>14:30 - Short break</p> <p>14:45 - Risk Management in the face of Risky Sovereign Debt</p> |
| 15:00 | <p>15:05 - Coffee and conversations</p> <p>15:35 - Financial crime - Risk coverage in a disrupted market</p> | <p>15:15 - Short break</p> <p>15:30 - What are the key issues remaining in the IBOR transition and how can organisations tackle them?</p> |
| 16:00 | <p>16:15 - Short break</p> <p>16:30 - Showcase - Model Edge for Financial Crime</p> | <p>16:00 - Short break</p> <p>16:15 - Basel 4 delay and what banks should do next</p> <p>16:45 - Networking break</p> |
| 17:00 | <p>17:05 - Short break</p> <p>17:20 - Fraud detection modelling</p> | <p>17:00 - The future is here - digital regulatory reporting</p> <p>17:30 - Short break</p> <p>17:45 - Optimising seamless digital transformation</p> |
| 18:00 | <p>18:00 - Cocktails and conversations: AML Hang out</p> | <p>18:15 - Short break</p> <p>18:25 - Climate change: what does good regulation look like?</p> <p>18:55 - Chair's closing remarks</p> |
| 19:00 | <p>19:00 - End of RiskMinds AML & Financial Crime Focus Day</p> | <p>19:00 - Drinks reception & champagne roundtable discussions</p> |

SCHEDULE

GLOBAL RISK REGULATION FOCUS DAY / AML & FINANCIAL CRIME FOCUS DAY - 07/
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| TIME | RISKMINDS AML & FINANCIAL CRIME FOCUS DAY | THE GLOBAL RISK REGULATION FOCUS DAY |
|-------|-------------------------------------------|-----------------------------------------------|
| 20:00 | | 20:00 - End of RiskMinds Regulation Focus Day |

Chair's opening address

09:00 - 09:15
The Leadership Forum

Participants

Symon Dawson - Partner, PwC

What keeps you awake at night?

09:15 - 09:55
The Leadership Forum

The next pandemic, economic recession, technology risk, managing customer expectations & jump starting the economy

C-suite discuss the biggest challenges and the most exciting opportunities impacting financial risk management today

C-suite Polling Panel

Participants

Isabelle Jenkins - Head of Banking, PwC UK

Terri Duhon - Non Executive Director and Risk Chair, Morgan Stanley

Trevor Adams - Group Chief Risk Officer, Nedbank Group

Kanwardeep Ahluwalia - Head of Global Markets Risk (EMEA) & Deputy Chief Risk Officer (EMEA), Bank of America Merrill Lynch

Jacques Beysade - Group Secretary General, BPCE

Leveraging Scenario Analysis to Manage Balance Sheet Risk in Uncertain Times

09:50 - 10:20
Technical lectures

Participants

Henry Lin - Co-Lead Europe, Middle East and Africa, Quantitative Risk Management, Inc.

Savaiz Khawaja - Client Management Team Co-Leader, QRM

Short break

09:55 - 10:00
The Leadership Forum

The global economy in 2021: no back to normal in sight

10:00 - 10:35
The Leadership Forum

Economic briefing

Participants

Ester Barendregt - Head of RaboResearch Netherlands, Rabobank

Short break

10:20 - 10:35
Technical lectures

Short break

10:35 - 10:40
The Leadership Forum

Integrated balance sheet and P&L forecasting approach

10:35 - 11:05
Technical lectures

- going beyond integration between BS & P&L forecast

- risk appetite is a game changer

- dealing with black swans – finding the balance between acting and planning

Participants

Monika Baczynska - Head of ALM, mBank

New World, New Skills

10:40 - 11:10
The Leadership Forum

Participants

Nicole Wakefield - Senior Partner, PwC

Short break

11:05 - 11:20
Technical lectures

Short break

11:10 - 11:15
The Leadership Forum

How can CROs and their teams be better equipped to spot and analyse future risks?

11:15 - 12:00
The Leadership Forum

Getting more comfortable with uncertainty. How much can we realistically predict and prepare for the unknown vs how much should we instead focus on achieving a resilient and adaptable business?

C-suite panel

Participants

Lewis O'Donald - Board Trustee, GARP

Marcus Chromik - Chief Risk Officer & Board Member, Commerzbank

Jaco Grobler - Former Chief Risk Officer, FirstRand

Margaret Ammon - Chief Risk Officer, Legal & General Investment Management

Dzhangir Dzhangirov - Senior Vice-President, Group Chief Risk Officer, Sberbank

Nasreen Kasenally - Group Managing Director & Chief Risk Officer, UBS Asset Management

Financial planning and balance sheet evolution to drive strategy

11:20 - 11:50
Technical lectures

Participants

Anant Saxena - Director, Head of Stress Testing Methodology, Credit Suisse

Morning coffee & networking break

12:00 - 12:30

Brexit: What lies ahead for the UK economy?

12:30 - 13:00
The Leadership Forum

Participants

Frances Haque - Chief Economist, Santander UK

Black Basket Analytics for Mid-Curves and Spread-Options

12:30 - 13:00
Technical lectures

Participants

Alexandre Antonov - Chief Analyst, Danske Bank

Short break

13:00 - 13:05
The Leadership Forum

Short break

13:00 - 13:15
Technical lectures

Business as unusual

13:05 - 13:35
The Leadership Forum

As we transition to life after Covid-19, what do we need the new normal for risk management to be?

Interview with a Risk Leader

Participants

Marcus Chromik - Chief Risk Officer & Board Member, Commerzbank

Latest Innovations in Regulatory Modelling with AAD and AI on Modern Platforms

13:15 - 14:10
Technical lectures

Participants

Ove Scavenius - Senior Vice President, Global Head of Quantitative Research, Danske Bank

Brian Huge - Chief Quantitative Analyst, Danske Bank

Antoine Savine - Quantitative Research, Danske Bank

Short break

13:35 - 13:40
The Leadership Forum

Risk Management Challenges in the New World of Covid-19

13:40 - 14:10
The Leadership Forum

Participants

TJ Lim - Group Chief Risk Officer, UniCredit

Chair's closing remarks

14:10 - 14:15
The Leadership Forum

Lunch + Learning, discussions & networking

14:15 - 15:05

Chair's opening remarks

15:05 - 15:15
The Leadership Forum

Participants

Dietmar Serbee - Partner, PwC

The role of stress testing in recovery planning – different purpose, different approach

15:10 - 15:40
Technical lectures

Participants

Jan Kowalski - Head of ALM, Bank Pekao

Fireside chat on Climate Risk with McKinsey

15:15 - 15:55
The Leadership Forum

C-suite fireside chat

Participants

Hamid Samandari - Senior Partner, McKinsey & Company

Short break

15:40 - 15:55
Technical lectures

Short break

15:55 - 16:00
The Leadership Forum

SIMM performance during the covid crisis

15:55 - 16:25
Technical lectures

Participants

Olivier Miart - Head of Analytics, ISDA

Managing emerging risks in unprecedented times

16:00 - 16:30
The Leadership Forum

Participants

Christian Bluhm - Group Chief Risk Officer and Member of the Group Executive Board, UBS

Short break

16:25 - 16:40
Technical lectures

Short break

16:30 - 16:35
The Leadership Forum

What the pandemic has wrought: Political Risk in the Age of Covid

16:35 - 17:05
The Leadership Forum

Geo-political briefing

Participants

John Hulsman - Geopolitical Expert & Life Member, U.S. Council On Foreign Relations

Central counterparty (CCP) membership risk: A clearing member's perspective on the impact of COVID on CCP resilience

16:40 - 17:10
Technical lectures

How new regulations on CCP recovery and resolution will impact membership liabilities

Participants

Marnie Rosenberg - Global Head of Clearinghouse Risk and Strategy, J.P. Morgan Chase

Short break

17:05 - 17:10
The Leadership Forum

Positive Risk Management: life starts at the end of your comfort zone

17:10 - 17:50
The Leadership Forum

The power of positivity and embedding this in your risk management culture

C-suite panel

Participants

Heather Gentile - Director of RegTech Offerings, IBM

Julia Dunn - Chief Risk Officer, Nationwide

Jeremy Arnold - Chief Risk Officer, NatWest Markets

Tamar Joulia-Paris - Managing Director, TJ Capital & Non Executive Independent Director, Dexia

Short break

17:10 - 17:25
Technical lectures

SESSIONS

THE RISKMINDS LEADERSHIP FORUM: RISKMINDS MAIN CONFERENCE DAY 1 - 08/
12/2020

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Integrating economic, regulatory, and accounting perspectives for credit risk management

17:25 - 17:55
Technical lectures

Participants

Maxwell Gunnill - Credit & Capital Practice Leader, QRM

Short break

17:50 - 17:55
The Leadership Forum

Chair's closing remarks

17:55 - 18:00
The Leadership Forum

Participants

Dietmar Serbee - Partner, PwC

Afternoon tea & networking break

18:00 - 18:20

What new vulnerabilities did Covid-19 expose?

18:20 - 19:00
A – Cyber Risk Working Group 1

Participants

Ebbe Negenman - Chief Risk Officer, Knab

Professor Igor Podebrad - Group CISO & Divisional Board Member - Cyber Risk & Information Security, Commerzbank

Bonnie Frank - Vice President, Enterprise Risk and Crisis Management, PSP Investments

How will the financial world be instrumental to a bright human, social and environmental future?

18:20 - 19:00
B – ESG Working Group 2

Participants

Burcu Guner - EMEA Practice Leader for Risk & Finance Solutions, Moody's Analytics

Alan Smith - Senior Advisor - Climate and ESG Risk, HSBC

Dominique Bourrat Dehin - Board Member and President of the Board Risk Committee, AG Insurance

Christian Bluhm - Group Chief Risk Officer and Member of the Group Executive Board, UBS

Colin Church - Global Head of Climate Risk and Crisis Risk Management, Citigroup

Big Tech and Banking

18:20 - 19:00
C – FINTECH Working Group 3

Participants

Hedwige Nuyens - Managing Director, IBFed

Michael Hurup Andersen - CEO & Founder, Fintech Solutions

Dolores Ramos Martinez - Public Policy Manager, Santander

Evolution vs revolution: how can banks and challengers work in synch?

18:20 - 19:00
D – Challenger Banks Working Group 4

Participants

Peter Rossiter - Chief Risk Officer, Starling International

Thomas Dodd - Former Chief Compliance Officer, Moneta Money Bank

Jacqui Colwell - Co-Founder & Chief Risk Officer, Judo Bank

Ian Wilson - Former Chief Risk Officer, Non-Executive Director and Risk Committee Chair, FinTech Startups

End of Day 1 & Discussion Group

19:00 - 20:00

PwC Discussion Group Americas - Key trends affecting financial services - The US election, Tech and AI, and geopolitical concerns.

Join us as we discuss key areas of concern for today's CROs, including the US regulatory environment, AI and lending bias, privacy, the US role in global ESG policy, and the differences between the Trump and Biden administrations from a regulatory perspective.

Participants

Dietmar Serbee - Partner, PwC

Anand Rao - Partner, PwC

Craig Stornberg - Director, PwC

SCHEDULE

THE RISKMINDS LEADERSHIP FORUM: RISKMINDS MAIN CONFERENCE DAY 1 - 08/12/2020

RiskMinds International

7 - 11 December 2020
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| TIME | A – CYBER RISK WORKING GROUP 1 | B – ESG WORKING GROUP 2 | C – FINTECH WORKING GROUP 3 | D – CHALLENGER BANKS WORKING GROUP 4 | TECHNICAL LECTURES | THE LEADERSHIP FORUM |
|-------|-------------------------------------------|-------------------------------------------|-------------------------------------------|-------------------------------------------|---------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|
| 09:00 | | | | | 09:50 - Leveraging Scenario Analysis to Manage Balance Sheet Risk in Uncertain Times | 09:00 - Chair's opening address 09:15 - What keeps you awake at night? 09:55 - Short break |
| 10:00 | | | | | 10:20 - Short break 10:35 - Integrated balance sheet and P&L forecasting approach | 10:00 - The global economy in 2021: no back to normal in sight 10:35 - Short break 10:40 - New World, New Skills |
| 11:00 | | | | | 11:05 - Short break 11:20 - Financial planning and balance sheet evolution to drive strategy | 11:10 - Short break 11:15 - How can CROs and their teams be better equipped to spot and analyse future risks? |
| 12:00 | 12:00 - Morning coffee & networking break | 12:00 - Morning coffee & networking break | 12:00 - Morning coffee & networking break | 12:00 - Morning coffee & networking break | 12:00 - Morning coffee & networking break 12:30 - Black Basket Analytics for Mid-Curves and Spread-Options | 12:00 - Morning coffee & networking break 12:30 - Brexit: What lies ahead for the UK economy? |
| 13:00 | | | | | 13:00 - Short break 13:15 - Latest Innovations in Regulatory Modelling with AAD and AI on Modern Platforms | 13:00 - Short break 13:05 - Business as unusual 13:35 - Short break 13:40 - Risk Management Challenges in the New World of Covid-19 |

SCHEDULE

THE RISKMINDS LEADERSHIP FORUM: RISKMINDS MAIN CONFERENCE DAY 1 - 08/12/2020

RiskMinds International

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| TIME | A – CYBER RISK WORKING GROUP 1 | B – ESG WORKING GROUP 2 | C – FINTECH WORKING GROUP 3 | D – CHALLENGER BANKS WORKING GROUP 4 | TECHNICAL LECTURES | THE LEADERSHIP FORUM |
|-------|----------------------------------------------------|----------------------------------------------------|----------------------------------------------------|----------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 14:00 | 14:15 - Lunch + Learning, discussions & networking | 14:15 - Lunch + Learning, discussions & networking | 14:15 - Lunch + Learning, discussions & networking | 14:15 - Lunch + Learning, discussions & networking | 14:15 - Lunch + Learning, discussions & networking | 14:10 - Chair's closing remarks 14:15 - Lunch + Learning, discussions & networking |
| 15:00 | | | | | 15:10 - The role of stress testing in recovery planning – different purpose, different approach 15:40 - Short break 15:55 - SIMM performance during the covid crisis | 15:05 - Chair's opening remarks 15:15 - Fireside chat on Climate Risk with McKinsey 15:55 - Short break |
| 16:00 | | | | | 16:25 - Short break 16:40 - Central counterparty (CCP) membership risk: A clearing member's perspective on the impact of COVID on CCP resilience | 16:00 - Managing emerging risks in unprecedented times 16:30 - Short break 16:35 - What the pandemic has wrought: Political Risk in the Age of Covid |
| 17:00 | | | | | 17:10 - Short break 17:25 - Integrating economic, regulatory, and accounting perspectives for credit risk management | 17:05 - Short break 17:10 - Positive Risk Management: life starts at the end of your comfort zone 17:50 - Short break 17:55 - Chair's closing remarks |

SCHEDULE

THE RISKMINDS LEADERSHIP FORUM: RISKMINDS MAIN CONFERENCE DAY 1 - 08/12/2020

RiskMinds International

7 - 11 December 2020
Online Virtual Conference
Central European Time (CET)

| TIME | A – CYBER RISK WORKING GROUP 1 | B – ESG WORKING GROUP 2 | C – FINTECH WORKING GROUP 3 | D – CHALLENGER BANKS WORKING GROUP 4 | TECHNICAL LECTURES | THE LEADERSHIP FORUM |
|-------|------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|
| 18:00 | <p>18:00 - Afternoon tea & networking break</p> <p>18:20 - What new vulnerabilities did Covid-19 expose?</p> | <p>18:00 - Afternoon tea & networking break</p> <p>18:20 - How will the financial world be instrumental to a bright human, social and environmental future?</p> | <p>18:00 - Afternoon tea & networking break</p> <p>18:20 - Big Tech and Banking</p> | <p>18:00 - Afternoon tea & networking break</p> <p>18:20 - Evolution vs revolution: how can banks and challengers work in synch?</p> | <p>18:00 - Afternoon tea & networking break</p> | <p>18:00 - Afternoon tea & networking break</p> |
| 19:00 | <p>19:00 - End of Day 1 & Discussion Group</p> | <p>19:00 - End of Day 1 & Discussion Group</p> | <p>19:00 - End of Day 1 & Discussion Group</p> | <p>19:00 - End of Day 1 & Discussion Group</p> | <p>19:00 - End of Day 1 & Discussion Group</p> | <p>19:00 - End of Day 1 & Discussion Group</p> |

Registration & welcome coffee

07:45 - 09:00
Registration

Chair's opening address

09:00 - 09:10
Plenary sessions

Short break

09:10 - 09:15
Plenary sessions

What can finance learn about the way we modelled Covid-19?

09:15 - 09:45
Plenary sessions

Participants

David Heymann - Infectious Disease Epidemiologist & Professor, Infectious Disease Epidemiology, LSHTM

Using alternative data to improve credit scoring

09:15 - 09:45
In the boardroom discussions

Participants

Sidharth Kamani - Professional, Credit Risk, New Development Bank

Short break

09:45 - 09:50
Plenary sessions

Short break

09:45 - 10:00
In the boardroom discussions

Basel IV - Your Path to a More Profitable Business

09:50 - 10:20
Plenary sessions

As firms confront the compliance challenges Basel IV poses, it's important not to forget to prepare for the opportunities the new framework also offers.

In this presentation Jeroen Van Doorselaere, VP, Global Product & Platform Management, will discuss how an emphasis on forward-looking analysis and a holistic, collaborative organizational structure for compliance and reporting purposes, supported by data management capabilities designed along the same lines, can be leveraged for strategic planning and other commercial objectives.

Participants

Jeroen Van Doorselaere - VP, FRR Global Product & Platform Management, Wolters Kluwer

Covid-19 & CECL: the short and long term

10:00 - 10:30
In the boardroom discussions

Participants

Gera Kiewiet - Principal Supervisor, European Central Bank

Luca Ciavoliello - Team Lead at Supervisory Policy Division, European Central Bank

Short break

10:20 - 10:25
Plenary sessions

What are the challenges and trends in non-financial risk management?

10:25 - 11:05
Plenary sessions

Industry Panel Discussion

Participants

Daniel Butler - Head of EMEA Financial Institutions Industry Vertical and Head of FI Risk Advisory, AON

Trevor Adams - Group Chief Risk Officer, Nedbank Group

Jie Ding - Managing Director & EMEA Head of Model Risk Management, Morgan Stanley

Simon Wills - Executive Director, ORX (The Operational Risk Data Exchange Association)

Letitia Smith - Conduct, Compliance and Operational Risk Director, Lloyds Banking Group

Short break

10:30 - 10:45
In the boardroom discussions

Is CCP regulation finally done

10:45 - 11:15
In the boardroom discussions

Participants

Ulrich Karl - Head of Clearing Services, ISDA

Morning Coffee & Boardroom Discussion

11:15 - 11:45

The EBA's new definition of default and its impact on business operations with Gilles Artaud, Credit Agricole

Participants

Gilles Artaud - Head of Model Risk Audit, Crédit Agricole

Chair's opening remarks

11:45 - 11:55
A - Market risk & IBOR

Chair's opening remarks

11:45 - 11:55
B - Operational & Emerging Risk

Participants

Owe Lie-Bjelland - Director, Global Program Management – GPRC, Corporater

Chair's opening remarks

11:45 - 11:55
C - Data, disruption & innovation

Chair's opening remarks

11:45 - 11:55
D - Leadership in Risk

Should we go ahead with the standardised approach ahead of the FRTB deadline

11:55 - 12:25
A - Market risk & IBOR

Participants

Thomas Hougaard - Chief Risk Analyst, Change Owner for Risk Platform and FRTB, Nordea

Data analytics for non-financial risk management & resilience with links to Covid-19

11:55 - 12:25
B - Operational & Emerging Risk

Participants

Dimitris Bartzilas - Head of Operational Risk Capital, Credit Suisse

Vasiliki Basiou - OpRisk Capital Models Manager - Vice President (VP), Credit Suisse

Data risk & trust

11:55 - 12:25
C - Data, disruption & innovation

Employee resilience panel

11:55 - 12:25
D - Leadership in Risk

- working from home

- mental wellbeing

- how can employers support their staff further

Participants

Edward James - Director, RCQ Associates

Terri Duhon - Non Executive Director and Risk Chair, Morgan Stanley

Jacqui Colwell - Co-Founder & Chief Risk Officer, Judo Bank

Malena Ljungkvist - Chief Risk Officer, Europe, RBC

Short break

12:25 - 12:40
A - Market risk & IBOR

Short break

12:25 - 12:40
B - Operational & Emerging Risk

Short break

12:25 - 12:40
C - Data, disruption & innovation

Short break

12:25 - 12:40
D - Leadership in Risk

Is IM still viable for banks under FRTB rules?

12:40 - 13:10
A - Market risk & IBOR

Secondary impacts of Covid-19 on Operational Risk – weakening controls and raised risks

12:40 - 13:10
B - Operational & Emerging Risk

Participants

Justin Greenstein - Head of Risk and Operations, ANZ Banking Group

Managing commercial credit risk through COVID-19

12:40 - 13:10
C - Data, disruption & innovation

Participants

Neil Evans - Head of Credit Risk, OakNorth

The Culture Nudge

12:40 - 13:10
D - Leadership in Risk

Participants

Leslie Coombs - Conduct & Compliance Specialist, .

Lunch and Networking

13:10 - 14:00
General lunch and networking sessions

FRTB's biggest modelling challenge, and its biggest reward

14:00 - 14:30
A - Market risk & IBOR

Participants

Hany Farag - Senior Director, Head of Methodology and Analytics, Capital Markets Risk Management, CIBC

Ten Fundamental Laws that govern Op Risk

14:00 - 14:30
B - Operational & Emerging Risk

Unlike Market & Credit Risk, Operational Risk lacks an overarching theory that explains its behaviours. This presentation covers:

- Patterns of losses over the last two decades
- Illustrations of the 10 laws of Operational Risk
- Predictions & applications

Participants

Michael Grimwade - Head of Operational Risk, ICBC Standard Bank

Credit Modelling in a COVID-19 World

14:00 - 14:30
C - Data, disruption & innovation

Participants

Jason Dulnev - Principal, PwC

Corrupt algorithms: why the human brain makes us bad risk managers & what we can do about it

14:00 - 14:30
D - Leadership in Risk

Participants

Christian Hunt - Founder, Human Risk

Short break

14:30 - 14:45
A - Market risk & IBOR

Short break

14:30 - 14:45
B - Operational & Emerging Risk

Short break

14:30 - 14:45
C - Data, disruption & innovation

Short break

14:30 - 14:45
D - Leadership in Risk

Key implications of adopting IBOR in the context of FRTB

14:45 - 15:15
A - Market risk & IBOR

Participants

Adolfo Montoro - Global Market Risk Analytics, Bank of America

Climate Risk Scenario Analysis: Generating insights to drive real business decisions

14:45 - 15:15
B - Operational & Emerging Risk

Participants

James Belmont - Partner, Head of Climate Risk, Baringa Partners

Data risk management: Best practices to better understand, visualize, and govern your data

14:45 - 15:15

C - Data, disruption & innovation

- How to efficiently and proactively analyze your data in real-time to uncover new or emerging risks and turn data into actionable insights?

- How to improve data quality by infusing AI into existing platforms, frameworks, and processes?

- How to tackle data privacy challenges by using data governance techniques to strengthen reporting and meet regulatory commitments?

Participants

Christophe Delaure - Senior Product Manager, IBM

Is your IT strategy ready to support growth in your bank's ESG related investments and market offers? Can AI help solve what traditional IT cannot?

14:45 - 15:15

D - Leadership in Risk

Participants

Kovid Bhardwaj - Assistant Vice President, Societe Generale

Short break

15:15 - 15:30

A - Market risk & IBOR

Short break

15:15 - 15:30

B - Operational & Emerging Risk

Short break

15:15 - 15:30

C - Data, disruption & innovation

Short break

15:15 - 15:30

D - Leadership in Risk

IBOR panel: what should banks be prioritising?

15:30 - 16:00

A - Market risk & IBOR

Participants

Manoj Bhaskar - Global Head, Markets and Traded Credit Risk, Standard Chartered Bank

Hany Farag - Senior Director, Head of Methodology and Analytics, Capital Markets Risk Management, CIBC

Suman Datta - Head of portfolio, Quantitative research, Lloyds Bank

Alexandre Bon - Group co-head, LIBOR & Benchmark Reform, Murex

Operational risk quantification – how to quantify and internalise

15:30 - 16:00

B - Operational & Emerging Risk

Identifying related counterparties using graph ML

15:30 - 16:00

C - Data, disruption & innovation

Participants

Dmitri Krainov - Chief Data Scientist at Risk Function, Sberbank

Turning risk professionals into climate specialists

15:30 - 16:00

D - Leadership in Risk

Participants

Jo Paisley - Co-President, GARP Risk Institute

Maxine Nelson - Senior Vice President, GARP

Networking Break and Roundtable Discussions

16:00 - 16:30

Boardroom Discussion on The Road to Sustainable Finance and Public/Private Partnerships as part of Covid Recovery

Hosted by Robert Kahn, Automated Financial Systems

Olivier Irisson, Group BPCE

Kevin O'Rourke, Mizuho Bank

Participants

Robert Kahn - Managing Director, Automated Financial Systems

Olivier Irisson - COO & Head of Financial Operations, Group BPCE

Kevin O'Rourke - Managing Director & Chief Risk Officer (EMEA), Mizuho Bank

Reducing the risk of market disruption

16:30 - 17:00

A - Market risk & IBOR

Participants

Maurizio Garro - Senior Manager, Market, Credit and Model risk, Group Internal Audit, Lloyds Bank

Developing an approach to measuring credit risk arising from climate change for residential mortgages

16:30 - 17:00

B - Operational & Emerging Risk

Participants

James Tebboth - Chief Credit Officer, Nationwide

ML explainability and interpretability

16:30 - 17:00

C - Data, disruption & innovation

Participants

Gilles Artaud - Head of Model Risk Audit, Crédit Agricole

Active portfolio management: the everlasting challenge...in a pandemic aftermath

16:30 - 17:00

D - Leadership in Risk

Participants

Andrea Cremonino - Head of Portfolio & Pricing Management - Analysis & Strategy, UniCredit

Neural Networks and Reinforcement Learning in Finance

16:30 - 18:00
Breakout session

Participants

John Hull - Maple Financial Professor Of Derivatives & Risk Management, Joseph L. Rotman School of Management at University Of Toronto

Short break

17:00 - 17:15
A - Market risk & IBOR

Short break

17:00 - 17:15
B - Operational & Emerging Risk

Short break

17:00 - 17:15
C - Data, disruption & innovation

Short break

17:00 - 17:15
D - Leadership in Risk

Proxying the new risk free rates

17:15 - 17:45
A - Market risk & IBOR

Operational Resilience - Establishing clarity, navigating uncertainty and building confidence in resilience capabilities

17:15 - 17:45
B - Operational & Emerging Risk

Participants

Michael Auret - Partner, PwC

Quantum Computing in financial services

17:15 - 17:45
C - Data, disruption & innovation

Participants

Wojtek Buczynski - Senior Manager, Fidelity International

What will risk management look like in 10 years' time?

17:15 - 17:45
D - Leadership in Risk

Participants

Maciej Lewandowski - Head of Risk Poland, NatWest Markets

Adrian Docherty - Managing Director, Head of Bank Advisory, BNP Paribas

Sarah Owen-Jones - Chief Risk Officer, Rathbones

Chair's closing remarks

17:45 - 17:50
A - Market risk & IBOR

Chair's closing remarks

17:45 - 17:50
B - Operational & Emerging Risk

Chair's closing remarks

17:45 - 17:50
C - Data, disruption & innovation

Chair's closing remarks

17:45 - 18:00
D - Leadership in Risk

Drinks reception & roundtables

18:00 - 19:00

A chance for everyone to network and relax after the day's presentations and discussions.

There will be separate roundtables which offer delegates a chance to hear from and discuss key issues with specific VIP speakers in a more intimate setting.

Roundtable 1) Managing Risk in time of Uncertainty - Lessons learned in dealing with Emerging risks with Jeroen Van Doorsellaere, Director FRR Value Proposition, Wolters Kluwer & Francis Lacan, Director of Risk FRR, Wolters Kluwer

Considering the impact of Covid-19 and other emerging risk, the roundtable will focus on how banks can adapt and adopt a long-term strategic approach to risk management, diving into how banks can manage various aspects of market, credit and liquidity risk. Discussion points will include:

Emerging risks and how can firms deal with them

Planning for the next Climate or Pandemic on the horizon

Prudential risk and financial risk measures across Finance, Risk, Regulatory requirements

Risk optimization in times of uncertainty

Benefits to the Business Strategy

Participants

Jeroen Van Doorsellaere - VP, FRR Global Product & Platform Management, Wolters Kluwer

Francis Lacan - Director of Risk FRR, Wolters Kluwer

SCHEDULE

RISKMINDS MAIN CONFERENCE DAY 2 - 09/12/2020

RiskMinds International

7 - 11 December 2020
Online Virtual Conference
Central European Time (CET)

| TIME | A - MARKET RISK & IBOR | B - OPERATIONAL & EMERGING RISK | BREAKOUT SESSION | C - DATA, DISRUPTION & INNOVATION | D - LEADERSHIP IN RISK | GENERAL LUNCH AND NETWORKING SESSIONS | IN THE BOARD-ROOM DISCUSSIONS | PLENARY SESSIONS | REGISTRATION |
|-------|------------------------|---------------------------------|------------------|-----------------------------------|------------------------|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------|
| 07:00 | | | | | | | | | 07:45 - Registration & welcome coffee |
| 08:00 | | | | | | | | | |
| 09:00 | | | | | | | <p>09:15 - Using alternative data to improve credit scoring</p> <p>09:45 - Short break</p> | <p>09:00 - Chair's opening address</p> <p>09:10 - Short break</p> <p>09:15 - What can finance learn about the way we modelled Covid-19?</p> <p>09:45 - Short break</p> <p>09:50 - Basel IV - Your Path to a More Profitable Business</p> | |
| 10:00 | | | | | | | <p>10:00 - Covid-19 & CECL: the short and long term</p> <p>10:30 - Short break</p> <p>10:45 - Is CCP regulation finally done</p> | <p>10:20 - Short break</p> <p>10:25 - What are the challenges and trends in non-financial risk management?</p> | |

SCHEDULE

RISKMINDS MAIN CONFERENCE DAY 2 - 09/12/2020

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|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------|
| 11:00 | <p>11:15 - Morning Coffee & Boardroom Discussion</p> <p>11:45 - Chair's opening remarks</p> <p>11:55 - Should we go ahead with the standardised approach ahead of the FRTB deadline</p> | <p>11:15 - Morning Coffee & Boardroom Discussion</p> <p>11:45 - Chair's opening remarks</p> <p>11:55 - Data analytics for non-financial risk management & resilience with links to Covid-19</p> | <p>11:15 - Morning Coffee & Boardroom Discussion</p> | <p>11:15 - Morning Coffee & Boardroom Discussion</p> <p>11:45 - Chair's opening remarks</p> <p>11:55 - Data risk & trust</p> | <p>11:15 - Morning Coffee & Boardroom Discussion</p> <p>11:45 - Chair's opening remarks</p> <p>11:55 - Employee resilience panel</p> | <p>11:15 - Morning Coffee & Boardroom Discussion</p> | <p>11:15 - Morning Coffee & Boardroom Discussion</p> | <p>11:15 - Morning Coffee & Boardroom Discussion</p> | <p>11:15 - Morning Coffee & Boardroom Discussion</p> |
| 12:00 | <p>12:25 - Short break</p> <p>12:40 - Is IM still viable for banks under FRTB rules?</p> | <p>12:25 - Short break</p> <p>12:40 - Secondary impacts of Covid-19 on Operational Risk – weakening controls and raised risks</p> | | <p>12:25 - Short break</p> <p>12:40 - Managing commercial credit risk through COVID-19</p> | <p>12:25 - Short break</p> <p>12:40 - The Culture Nudge</p> | | | | |
| 13:00 | | | | | | <p>13:10 - Lunch and Networking</p> | | | |

SCHEDULE

RISKMINDS MAIN CONFERENCE DAY 2 - 09/12/2020

RiskMinds International

7 - 11 December 2020
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| TIME | A - MARKET RISK & IBOR | B - OPERATIONAL & EMERGING RISK | BREAKOUT SESSION | C - DATA, DISRUPTION & INNOVATION | D - LEADERSHIP IN RISK | GENERAL LUNCH AND NETWORKING SESSIONS | IN THE BOARDROOM DISCUSSIONS | PLENARY SESSIONS | REGISTRATION |
|-------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------|------------------------------|------------------|--------------|
| 14:00 | <p>14:00 - FRTB's biggest modelling challenge, and its biggest reward</p> <p>14:30 - Short break</p> <p>14:45 - Key implications of adopting IBOR in the context of FRTB</p> | <p>14:00 - Ten Fundamental Laws that govern Op Risk</p> <p>14:30 - Short break</p> <p>14:45 - Climate Risk Scenario Analysis: Generating insights to drive real business decisions</p> | | <p>14:00 - Credit Modelling in a COVID-19 World</p> <p>14:30 - Short break</p> <p>14:45 - Data risk management: Best practices to better understand, visualize, and govern your data</p> | <p>14:00 - Corrupt algorithms: why the human brain makes us bad risk managers & what we can do about it</p> <p>14:30 - Short break</p> <p>14:45 - Is your IT strategy ready to support growth in your bank's ESG related investments and market offers? Can AI help solve what traditional IT cannot?</p> | | | | |
| 15:00 | <p>15:15 - Short break</p> <p>15:30 - IBOR panel: what should banks be prioritising?</p> | <p>15:15 - Short break</p> <p>15:30 - Operational risk quantification – how to quantify and internalise</p> | | <p>15:15 - Short break</p> <p>15:30 - Identifying related counterparties using graph ML</p> | <p>15:15 - Short break</p> <p>15:30 - Turning risk professionals into climate specialists</p> | | | | |

SCHEDULE

RISKMINDS MAIN CONFERENCE DAY 2 - 09/12/2020

RiskMinds International

7 - 11 December 2020
Online Virtual Conference
Central European Time (CET)

| TIME | A - MARKET RISK & IBOR | B - OPERATIONAL & EMERGING RISK | BREAKOUT SESSION | C - DATA, DISRUPTION & INNOVATION | D - LEADERSHIP IN RISK | GENERAL LUNCH AND NETWORKING SESSIONS | IN THE BOARD-ROOM DISCUSSIONS | PLENARY SESSIONS | REGISTRATION |
|--------------|----------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------------------------|
| 16:00 | <p>16:00 - Networking Break and Roundtable Discussions</p> <p>16:30 - Reducing the risk of market disruption</p> | <p>16:00 - Networking Break and Roundtable Discussions</p> <p>16:30 - Developing an approach to measuring credit risk arising from climate change for residential mortgages</p> | <p>16:00 - Networking Break and Roundtable Discussions</p> <p>16:30 - Neural Networks and Reinforcement Learning in Finance</p> | <p>16:00 - Networking Break and Roundtable Discussions</p> <p>16:30 - ML explainability and interpretability</p> | <p>16:00 - Networking Break and Roundtable Discussions</p> <p>16:30 - Active portfolio management: the everlasting challenge...in a pandemic aftermath</p> | <p>16:00 - Networking Break and Roundtable Discussions</p> | <p>16:00 - Networking Break and Roundtable Discussions</p> | <p>16:00 - Networking Break and Roundtable Discussions</p> | <p>16:00 - Networking Break and Roundtable Discussions</p> |
| 17:00 | <p>17:00 - Short break</p> <p>17:15 - Proxying the new risk free rates</p> <p>17:45 - Chair's closing remarks</p> | <p>17:00 - Short break</p> <p>17:15 - Operational Resilience - Establishing clarity, navigating uncertainty and building confidence in resilience capabilities</p> <p>17:45 - Chair's closing remarks</p> | | <p>17:00 - Short break</p> <p>17:15 - Quantum Computing in financial services</p> <p>17:45 - Chair's closing remarks</p> | <p>17:00 - Short break</p> <p>17:15 - What will risk management look like in 10 years' time?</p> <p>17:45 - Chair's closing remarks</p> | | | | |
| 18:00 | <p>18:00 - Drinks reception & roundtables</p> | <p>18:00 - Drinks reception & roundtables</p> | <p>18:00 - Drinks reception & roundtables</p> | <p>18:00 - Drinks reception & roundtables</p> | <p>18:00 - Drinks reception & roundtables</p> | <p>18:00 - Drinks reception & roundtables</p> | <p>18:00 - Drinks reception & roundtables</p> | <p>18:00 - Drinks reception & roundtables</p> | <p>18:00 - Drinks reception & roundtables</p> |

Registration & welcome coffee

08:00 - 08:30
Registration

Chair's opening remarks

09:45 - 09:55
A - Stress testing

Chair's opening remarks

09:45 - 09:55
B - Model risk

Participants

Thomas Wallace - Partner, Risk Dynamics, a McKinsey company

Chair's opening remarks

09:45 - 09:55
C - Capital, liquidity and credit risk

Future Stress Testing for CROs: Principles, Challenges and Effective Technology

09:55 - 10:25
A - Stress testing

Participants

Alan Kelly - Global Head of Risk Product, Torstone Technology

Machine Learning and model risk

09:55 - 10:25
B - Model risk

Participants

Peter Quell - Head of Portfolio Modelling for Market & Credit Risk, DZ BANK

Automated news scoring for the purpose of credit risk assessment

09:55 - 10:25
C - Capital, liquidity and credit risk

Participants

Lars Popken - Global Head of Risk Methodology, Deutsche Bank

Short break

10:25 - 10:40
A - Stress testing

Short break

10:25 - 10:40
B - Model risk

Short break

10:25 - 10:40
C - Capital, liquidity and credit risk

Creating a pandemic stress test from scratch in the middle of a crisis

10:40 - 11:10
A - Stress testing

Moving to a Strategic Management of Model Risk

10:40 - 11:10
B - Model risk

Participants

Slava Obratsov - Managing Director, Global Head of Model Risk, Nomura

Credit Risk Modeling between Fintech agility and Banking experience

10:40 - 11:10
C - Capital, liquidity and credit risk

Participants

Stefano Bonini - Professor at University of Bologna & Lumsa University

Morning break & Showcase Session on Reacting to perpetual motion credit markets - a live demonstration of constant evolution in a loan approval process

11:10 - 11:45

Reacting to perpetual motion credit markets - a live demonstration of constant evolution in a loan approval process

Presentation by PwC Czech Republic and its partners led by Rostislav Cerny & Vojtech Pistora, PwC CZ FS Risk & Data Science (11.10-12.10 CET)

Participants

Rostislav Cerny - Director, PwC

Vojtech Pistora - Manager, PwC

How stress testing helped or could have helped manage the Covid crisis

11:45 - 12:15
A - Stress testing

Participants

Valeriu Bajenaru - Global Head of Enterprise Strategic Risk, Credit Suisse

Quantification of model risk for multi-labeling classification tasks

11:45 - 12:15
B - Model risk

Participants

Alexey Masyutin - Managing Director, Validation Department, Sberbank

Equity-Credit portfolios modelling for counterparty risk and asset management. Do we confuse pertinent signal with noise?

11:45 - 12:15
C - Capital, liquidity and credit risk

- Equity-credit short term link: conundrum of correlation
- Single name vs. factor models for equity and credit asset classes: different standards
- Credit vs Equity approach: is signal name the best predictor for equity-credit correlation or superfluous information?
- In depth analysis of predictive power of factor model vs. single name predictor. Rating dependence, average and outliers, crisis and calm periods, prediction horizons.

Participants

Vladimir Chorniy - Senior Technical Lead, BNP Paribas

Short break

12:15 - 12:30
A - Stress testing

Short break

12:15 - 12:30
B - Model risk

Short break

12:15 - 12:30
C - Capital, liquidity and credit risk

Climate Risk & ESG Stress Testing: Scenario Design and Linkages to Risk Parameters

12:30 - 13:00
A - Stress testing

Participants

Olga Loiseau-Aslanidi - Director – Consumer Credit Analytics, Moody's Analytics

Actionable quantification of model risk and implications in a time of Covid-19

12:30 - 13:00
B - Model risk

Participants

Rita Gnutti - Head of Internal Validation and Controls Department, Intesa Sanpaolo

Credit risk strategies in the new normal

12:30 - 13:00
C - Capital, liquidity and credit risk

Global credit conditions are deteriorating by the day. As they (re)underwrite a very large part of their credit portfolios, banks realize that partial information and limited visibility on current and future borrower cashflows are the main challenges. Adapting their credit risk management practices across the credit value chain (from underwriting to monitoring, delinquency management and customer assistance) will be crucial in 2021.

Participants

Juan Antonio Bahillo - Partner, McKinsey & Company

Short break

13:00 - 13:15
A - Stress testing

Short break

13:00 - 13:15
B - Model risk

Short break

13:00 - 13:15
C - Capital, liquidity and credit risk

Rethinking Credit risk modelling and stress testing: modeling COVID-19

13:15 - 13:45
A - Stress testing

Participants

Jorge Sobehart - Managing Director, Quantitative Risk and Stress Testing, Head of Credit and Obligor Risk Analytics, Citi

Model Risk 2.0: from risk management to resilience

13:15 - 13:45
B - Model risk

Keeping pace with analytics at scale through de-risking by design

Participants

Thomas Wallace - Partner, Risk Dynamics, a McKinsey company

Frederic Van Weyenbergh - Partner, Risk Dynamics, a McKinsey company

Marie-Paule Laurent - Partner, Risk Dynamics, a McKinsey company

Liquidity-at-Risk: joint stress testing of solvency and liquidity risk

13:15 - 13:45
C - Capital, liquidity and credit risk

Participants

Rama Cont - Chair of Mathematical Finance, University of Oxford

Lunch

13:45 - 15:00

Leveraging stress testing to building resilience against earnings volatility

15:00 - 15:30
A - Stress testing

Participants

Roberto Virreira - Risk Director IRRBB, STATE STREET

Applying risk models to model risk

15:00 - 15:30
B - Model risk

During this session IBM will focus on two intersecting topics related to AI/Machine Learning and Model risk, including:

1) Application of AI/Machine Learning in Risk and Compliance, such as key considerations for embedding AI into risk management functions.

2) Governance of AI/Machine Learning models: Key challenges, considerations and roadblocks to AI efficiency and scale. What are some of the techniques firms can consider when looking to deploy AI/Machine Learning models into production at scale?

Participants

Ian Francis - Principle Solution Consultant - GRC, IBM

Basel 4 delay – what next for banks?

15:00 - 15:30
C - Capital, liquidity and credit risk

Participants

Jesse Kaijser - Section Head, ABN AMRO

Short break

15:30 - 15:45
A - Stress testing

Short break

15:30 - 15:45
B - Model risk

Short break

15:30 - 15:45
C - Capital, liquidity and credit risk

Data risk & trust

15:45 - 16:15
A - Stress testing

Participants

Elisabeth Bechtold - Head of Data Risk & Digital Policy, Zurich Insurance

Modelling historical data in unprecedented times

15:45 - 16:15
B - Model risk

Participants

Jose Canals-Cerda - Senior Special Advisor, Supervision, Regulation and Credit, Federal Reserve Bank of Philadelphia

Managing the SRB's "Expectations for Banks": first experiences

15:45 - 16:15
C - Capital, liquidity and credit risk

Participants

Boudewijn Berger - Head Recovery & Resolution Planning, ABN AMRO

Short break

16:15 - 16:30
A - Stress testing

Short break

16:15 - 16:30
B - Model risk

SESSIONS

RISKMINDS MAIN CONFERENCE DAY 3 - 10/12/2020

RiskMinds International

7 - 11 December 2020
Online Virtual Conference
Central European Time (GET)

Short break

16:15 - 16:30

C - Capital, liquidity and credit risk

Chair's closing remarks

16:30 - 16:35

A - Stress testing

Chair's closing remarks

16:30 - 16:35

B - Model risk

Chair's closing remarks

16:30 - 16:35

C - Capital, liquidity and credit risk

Hedge accounting: transition from IAS39 to IFRS 9 – why, how and why not?

16:35 - 17:05

Boardroom A

Participants

Elena Minduksheva - Deputy CFO, International Investment Bank

Maria Kuzyakova - Senior Economist, International Investment Bank

Testing COVID-19 Decisions Using U.S. Intelligence Methods

16:35 - 17:05

Boardroom B

Participants

Steve Lindo - Course Designer & Instructor, Financial Risk Management, Columbia University

What IFRS 9 changes need to be considered because of the crisis?

16:35 - 17:05

Boardroom C

Analysing the relationship between GDPR and working from home

16:35 - 17:05

Boardroom D

End of RiskMinds 2020 Main Conference & survivor drinks!

17:05 - 18:05

SCHEDULE

RISKMINDS MAIN CONFERENCE DAY 3 - 10/12/2020

RiskMinds International

7 - 11 December 2020
Online Virtual Conference
Central European Time (CET)

| TIME | A - STRESS TESTING | B - MODEL RISK | BOARDROOM A | BOARDROOM B | BOARDROOM C | BOARDROOM D | C - CAPITAL, LIQUIDITY AND CREDIT RISK | REGISTRATION |
|-------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------|
| 08:00 | | | | | | | | 08:00 - Registration & welcome coffee |
| 09:00 | <p>09:45 - Chair's opening remarks</p> <p>09:55 - Future Stress Testing for CROs: Principles, Challenges and Effective Technology</p> | <p>09:45 - Chair's opening remarks</p> <p>09:55 - Machine Learning and model risk</p> | | | | | <p>09:45 - Chair's opening remarks</p> <p>09:55 - Automated news scoring for the purpose of credit risk assessment</p> | |
| 10:00 | <p>10:25 - Short break</p> <p>10:40 - Creating a pandemic stress test from scratch in the middle of a crisis</p> | <p>10:25 - Short break</p> <p>10:40 - Moving to a Strategic Management of Model Risk</p> | | | | | <p>10:25 - Short break</p> <p>10:40 - Credit Risk Modeling between Fintech agility and Banking experience</p> | |
| 11:00 | <p>11:10 - Morning break & Showcase Session on Reacting to perpetual motion credit markets - a live demonstration of constant evolution in a loan approval process</p> <p>11:45 - How stress testing helped or could have helped manage the Covid crisis</p> | <p>11:10 - Morning break & Showcase Session on Reacting to perpetual motion credit markets - a live demonstration of constant evolution in a loan approval process</p> <p>11:45 - Quantification of model risk for multi-labeling classification tasks</p> | <p>11:10 - Morning break & Showcase Session on Reacting to perpetual motion credit markets - a live demonstration of constant evolution in a loan approval process</p> | <p>11:10 - Morning break & Showcase Session on Reacting to perpetual motion credit markets - a live demonstration of constant evolution in a loan approval process</p> | <p>11:10 - Morning break & Showcase Session on Reacting to perpetual motion credit markets - a live demonstration of constant evolution in a loan approval process</p> | <p>11:10 - Morning break & Showcase Session on Reacting to perpetual motion credit markets - a live demonstration of constant evolution in a loan approval process</p> <p>11:45 - Equity-Credit portfolios modelling for counterparty risk and asset management. Do we confuse pertinent signal with noise?</p> | <p>11:10 - Morning break & Showcase Session on Reacting to perpetual motion credit markets - a live demonstration of constant evolution in a loan approval process</p> | |

SCHEDULE

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|-------|------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 12:00 | 12:15 - Short break 12:30 - Climate Risk & ESG Stress Testing: Scenario Design and Linkages to Risk Parameters | 12:15 - Short break 12:30 - Actionable quantification of model risk and implications in a time of Covid-19 | | | | | 12:15 - Short break 12:30 - Credit risk strategies in the new normal | |
| 13:00 | 13:00 - Short break 13:15 - Rethinking Credit risk modelling and stress testing: modeling COVID-19 13:45 - Lunch | 13:00 - Short break 13:15 - Model Risk 2.0: from risk management to resilience 13:45 - Lunch | 13:45 - Lunch | 13:45 - Lunch | 13:45 - Lunch | 13:45 - Lunch | 13:00 - Short break 13:15 - Liquidity-at-Risk: joint stress testing of solvency and liquidity risk 13:45 - Lunch | 13:45 - Lunch |
| 14:00 | | | | | | | | |
| 15:00 | 15:00 - Leveraging stress testing to building resilience against earnings volatility 15:30 - Short break 15:45 - Data risk & trust | 15:00 - Applying risk models to model risk 15:30 - Short break 15:45 - Modelling historical data in unprecedented times | | | | | 15:00 - Basel 4 delay – what next for banks? 15:30 - Short break 15:45 - Managing the SRB's "Expectations for Banks": first experiences | |
| 16:00 | 16:15 - Short break 16:30 - Chair's closing remarks | 16:15 - Short break 16:30 - Chair's closing remarks | 16:35 - Hedge accounting: transition from IAS39 to IFRS 9 – why, how and why not? | 16:35 - Testing COVID-19 Decisions Using U.S. Intelligence Methods | 16:35 - What IFRS 9 changes need to be considered because of the crisis? | 16:35 - Analysing the relationship between GDPR and working from home | 16:15 - Short break 16:30 - Chair's closing remarks | |

SCHEDULE

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|--------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|
| 17:00 | 17:05 - End of Risk-Minds 2020 Main Conference & survivor drinks! | 17:05 - End of Risk-Minds 2020 Main Conference & survivor drinks! | 17:05 - End of Risk-Minds 2020 Main Conference & survivor drinks! | 17:05 - End of Risk-Minds 2020 Main Conference & survivor drinks! | 17:05 - End of Risk-Minds 2020 Main Conference & survivor drinks! | 17:05 - End of Risk-Minds 2020 Main Conference & survivor drinks! | 17:05 - End of Risk-Minds 2020 Main Conference & survivor drinks! | 17:05 - End of Risk-Minds 2020 Main Conference & survivor drinks! |

RiskMinds Focus Day Welcome and Platform Orientation

08:00 - 08:30

Explore the platform, get up to speed and start networking!

Behavioural Science - Beyond the Obvious

08:30 - 09:20

RiskMinds Conduct and Compliance Focus Day

Looking at the Regulators view of the application of Behavioural Science within Financial Services.

Understanding what/how this can be applied in a more meaningful way to delivery better Customer Outcomes.

Participants

Presenter: Joel Viney - Head of Compliance – Wealth, Santander UK plc

Chair's opening welcome

09:00 - 09:10

RiskMinds Operational Resilience & Technology Risk Focus Day

Participants

Nathan Swain - Senior Security Advisor, UK Government

Case study discussion – Assessing the “new normal” when it comes to business continuity

09:10 - 09:40

RiskMinds Operational Resilience & Technology Risk Focus Day

- Lessons learned from Covid-19 - rewind to the first 60 days of experiencing the changed world
- How the personal healthcare tragedy has brought cybersecurity to the fore
- Best practice in risk and people management – what does this look like?

Participants

Bjorn Lenzmann - Group Head of Operational Risk, Emirates NBD

Short break

09:20 - 09:35

RiskMinds Conduct and Compliance Focus Day

Conduct risk management can't succeed without a healthy organisational living system: Practical insight to achieving coherence

09:35 - 10:15

RiskMinds Conduct and Compliance Focus Day

Corporate living system coherence - how to succeed in an ever-challenging world

Participants

Speaker: Jaco Grobler - Former Chief Risk Officer, FirstRand

Interactive Q&A with the speaker

09:40 - 09:50

RiskMinds Operational Resilience & Technology Risk Focus Day

Short break

09:50 - 10:05

RiskMinds Operational Resilience & Technology Risk Focus Day

Embedding your operational resilience model across the organisation

10:05 - 10:30

RiskMinds Operational Resilience & Technology Risk Focus Day

Participants

Cinzia Dicatoro-Rura - Head of Operational Resilience Risk EMEA, State Street Corporation

In the boardroom: Sustainability, green financing and reputational risk

10:15 - 10:45

RiskMinds Conduct and Compliance Focus Day

With increased pressure on how organisations are addressing ethical considerations such as climate change and sustainable investment, what's keeping compliance officers awake at night?

Roundtable discussion - How to be more resilient

10:30 - 11:00

RiskMinds Operational Resilience & Technology Risk Focus Day

Participants

Cinzia Dicatoro-Rura - Head of Operational Resilience Risk EMEA, State Street Corporation

The future workforce and retaining your staff: A paradigm shift

10:45 - 11:25

RiskMinds Conduct and Compliance Focus Day

Top tips on creativity, organically developing your staff, L&D and outsourcing.

How to keep your staff motivated and how do we drive more interest in compliance led roles?

Participants

Presenter: Christine Moran - EMEA Head of Conduct Risk, State Street Banking and Trust

Interactive Q&A

11:00 - 11:10

RiskMinds Operational Resilience & Technology Risk Focus Day

Short break

11:10 - 11:25

RiskMinds Operational Resilience & Technology Risk Focus Day

Short break

11:25 - 11:40

RiskMinds Conduct and Compliance Focus Day

Cyber resilience in the changed world

11:25 - 11:55

RiskMinds Operational Resilience & Technology Risk Focus Day

Participants

Nathan Swain - Senior Security Advisor, UK Government

FCA briefing: Driving the right conduct in investment and retail markets

11:40 - 12:20

RiskMinds Conduct and Compliance Focus Day

Meeting the FCA's approach to compliance in sales practices and trading for 2020 and beyond.

Interactive Q&A with the speaker

11:55 - 12:05

RiskMinds Operational Resilience & Technology Risk Focus Day

Networking break

12:05 - 12:35

RiskMinds Operational Resilience & Technology Risk Focus Day

Short break

12:20 - 12:35
RiskMinds Conduct and Compliance Focus Day

How has Covid 19 impacted global banking?

12:35 - 13:15
RiskMinds Conduct and Compliance Focus Day

What has been done and what remains to be done?

How has it impacted customers, strategy, technology, people and resilience?

Participants

Presenter: Suneeta Shetty - Global Head of Transaction Monitoring Operations, HSBC

Cybersecurity: The future has arrived early

12:35 - 13:10
RiskMinds Operational Resilience & Technology Risk Focus Day

An industry perspective on what is needed to adapt and accelerate in cyber security investments in a post-Covid world.

Participants

Presenter: Ramy Houssaini - Chief Cyber and Technology Risk Officer and Group Data Protection Officer, BNP Paribas

Interactive Q&A

13:10 - 13:20
RiskMinds Operational Resilience & Technology Risk Focus Day

Roundtable discussion: Ethical decision making

13:15 - 13:45
RiskMinds Conduct and Compliance Focus Day

Participants

Presenter: Katja Rieger - Founder and Board Member, Risk & Compliance Director, Xponential

Short break

13:20 - 13:30
RiskMinds Operational Resilience & Technology Risk Focus Day

The importance of risk transparency – communicating emerging risks to the rest of the bank

13:30 - 14:00
RiskMinds Operational Resilience & Technology Risk Focus Day

Participants

Professor Igor Podebrad - Group CISO & Divisional Board Member - Cyber Risk & Information Security, Commerzbank

Showcase - Conduct and Compliance

13:45 - 14:25
RiskMinds Conduct and Compliance Focus Day

Participants

Presenter: George Stylianides - Partner, PwC

How do we become the bank of tomorrow? Better service, better culture and more resilient strategies

14:00 - 14:35
RiskMinds Operational Resilience & Technology Risk Focus Day

- Meeting customer expectations and focusing on customer trust
- Enabling better protection of data, streamlining processes and embodying the right culture
- Creating a connected risk management culture – rewriting the rule book
- Making resilience part of a firm's DNA

Participants

Sean O'Neill - Former Director of Risk, Services & Functions and Operational Risk, NatWest Group

Ameet Jugnauth - Head of IT Risk and Governance, Lloyds Banking Group

Moderator: Jessica Kutumela - Head of Risk, FirstRand Banking Group

Short break

14:25 - 14:40
RiskMinds Conduct and Compliance Focus Day

Short break

14:35 - 14:50
RiskMinds Operational Resilience & Technology Risk Focus Day

Employee Compliance Checklist and setting the culture for a new generation of employees

14:40 - 15:20
RiskMinds Conduct and Compliance Focus Day

What are the top ten pillars of compliance that should be integrated and weaved into every aspect of our business?

How can the compliance function centre stage, demonstrate we are a culture focused, responsible and ethically oriented organisation?

Participants

Presenter: Tammy Eisenburg - Investment Management Risk & Compliance Director, BNY Mellon

The technology risk of open banking: how we can safeguard the customer's trust

14:50 - 15:20
RiskMinds Operational Resilience & Technology Risk Focus Day

- How to build trust through transparency – rewriting the bank-customer relationship
- Balancing security and resilience with the adoption of digital tools to spur innovation at scale

Participants

Angela Johnson de Wet - Head of Technology Change Risk, Lloyds Banking Group

Interactive boardroom: Countering Shame in Pandemic-Affected Collections

15:20 - 15:50
RiskMinds Conduct and Compliance Focus Day

The panelists will discuss their research into alternative collection strategies for prime borrowers whose financial stability has been temporarily impaired by COVID-19

Participants

Panellist: Cheryl Bryan - Global Executive & Leadership Coach, CSBryan

Panellist: Anna Slodka-Turner - Global Leader, Risk and Compliance Practice, Evalueserve

Panellist: Steve Lindo - Course Designer & Instructor, Financial Risk Management, Columbia University

Panellist: Ruth Saunders - Global Marketing, Brand & Customer Strategy Consultant, a range of B2C and B2B industries

Networking break

15:20 - 15:50
RiskMinds Operational Resilience & Technology Risk Focus Day

Regulatory trends are transforming compliance and non-financial risk functions and, as a result, their interaction with Boards - what is the impact on executives and professionals in the second line of defence?

15:50 - 16:30

RiskMinds Conduct and Compliance Focus Day

- Regulatory trends change the responsibilities and perspectives of executives and Boards – how should they tackle this change and what are some of the common pitfalls and stumbling blocks?
- Expectations of Boards are high, and there is an increasing regulatory focus on accountability- what are some of the key problems faced by Boards? And what makes some Boards more effective than others?

Participants

Presenter: Barbara Frohn - EMEA Head of Regulatory Engagement, Citi

Integrated risk management - How to create strategic value and elevate performance

15:50 - 16:20

RiskMinds Operational Resilience & Technology Risk Focus Day

- Understand the changing world of risk and how you can adapt and change to face unexpected challenges
- How to proactively address accelerated and amplified risks and make hard strategic choices to drive organisational success
- Understand the value of an integrated risk management approach, and how technology can accelerate your journey toward integrated risk management

Participants

Presenter: Quin Rodriguez - Vice President, Strategy and Innovation, Riskconnect

Presenter: Rob Stephens - Sales Executive, Riskconnect

Interactive Q&A

16:20 - 16:30

RiskMinds Operational Resilience & Technology Risk Focus Day

Short break

16:30 - 16:45

RiskMinds Conduct and Compliance Focus Day

Short break

16:30 - 16:45

RiskMinds Operational Resilience & Technology Risk Focus Day

CCO panel: Complexity of governance - Who should be owning what?

16:45 - 17:30

RiskMinds Conduct and Compliance Focus Day

Assessing the first and second line of defence, individual accountability and ownership in the fight against generating poor conduct and culture in organisations.

Participants

Moderator: Martha Cummings - Former Executive Vice President, Head of Compliance Strategy & Operations, Wells Fargo

Panellist: Sean McHugh - Head of International Compliance and Head of Compliance for Asia Pacific, Goldman Sachs

Panellist: Mike Silva - Chief Compliance Officer for Americas, UBS

Panellist: Bruce T. Richards - Chair of the Board and member of the Board Risk and Audit Committees of Credit Suisse Holdings USA. Member of the Advisory Boards, Corsair Capital, Credit Benchmark and OakNorth

How do we manage third party risk? Building stronger relationships for the future

16:45 - 17:20

RiskMinds Operational Resilience & Technology Risk Focus Day

- New working practices – how do we deepen our understanding of third parties
- What skills do we need now?
- Supporting technology that can manage defences against growing threats

Participants

Panellist: Jason Rueda - Global Head of Resiliency for GTI (Global Technology Infrastructure), JP Morgan Chase

Panellist: Jaspreet Gill - Global Head Risk ORC ICT, Group Data Management, BNP Paribas

Panellist: Ameet Jugnauth - Head of IT Risk and Governance, Lloyds Banking Group

Interactive Q&A

17:20 - 17:30

RiskMinds Operational Resilience & Technology Risk Focus Day

Interactive Hang Out session : Reputation

17:30 - 18:30

RiskMinds Conduct and Compliance Focus Day

Cocktails and conversations

Network 1-1 with old friends and new or join our small group,

content themed hang outs to discuss what you are passionate about

with likeminded Conduct and Compliance experts

Chair's closing remarks

17:30 - 17:35

RiskMinds Operational Resilience & Technology Risk Focus Day

Participants

Nathan Swain - Senior Security Advisor, UK Government

SCHEDULE

CONDUCT & COMPLIANCE FOCUS DAY / OPERATIONAL RESILIENCE & TECH RISK - 11/12/2020

RiskMinds
International

7 - 11 December 2020
Online Virtual Conference
Central European Time (CET)

| TIME | RISKMINDS CONDUCT AND COMPLIANCE FOCUS DAY | RISKMINDS OPERATIONAL RESILIENCE & TECHNOLOGY RISK FOCUS DAY |
|-------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 08:00 | 08:00 - RiskMinds Focus Day Welcome and Platform Orientation 08:30 - Behavioural Science - Beyond the Obvious | 08:00 - RiskMinds Focus Day Welcome and Platform Orientation |
| 09:00 | 09:20 - Short break 09:35 - Conduct risk management can't succeed without a healthy organisational living system: Practical insight to achieving coherence | 09:00 - Chair's opening welcome 09:10 - Case study discussion – Assessing the “new normal” when it comes to business continuity 09:40 - Interactive Q&A with the speaker 09:50 - Short break |
| 10:00 | 10:15 - In the boardroom: Sustainability, green financing and reputational risk 10:45 - The future workforce and retaining your staff: A paradigm shift | 10:05 - Embedding your operational resilience model across the organisation 10:30 - Roundtable discussion - How to be more resilient |
| 11:00 | 11:25 - Short break 11:40 - FCA briefing: Driving the right conduct in investment and retail markets | 11:00 - Interactive Q&A 11:10 - Short break 11:25 - Cyber resilience in the changed world 11:55 - Interactive Q&A with the speaker |
| 12:00 | 12:20 - Short break 12:35 - How has Covid 19 impacted global banking? | 12:05 - Networking break 12:35 - Cybersecurity: The future has arrived early |
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| 15:00 | 15:20 - Interactive boardroom: Countering Shame in Pandemic-Affected Collections 15:50 - Regulatory trends are transforming compliance and non-financial risk functions and, as a result, their interaction with Boards - what is the impact on executives and professionals in the second line of defence? | 15:20 - Networking break 15:50 - Integrated risk management - How to create strategic value and elevate performance |
| 16:00 | 16:30 - Short break 16:45 - CCO panel: Complexity of governance - Who should be owning what? | 16:20 - Interactive Q&A 16:30 - Short break 16:45 - How do we manage third party risk? Building stronger relationships for the future |
| 17:00 | 17:30 - Interactive Hang Out session : Reputation | 17:20 - Interactive Q&A 17:30 - Chair's closing remarks |