SESSIONS

GLOBAL RISK REGULATION SUMMIT AND MACHINE LEARNING IN FINANCE WORKSHOP - 06/12/2021

Chairman's opening welcome

08:30 - 08:45
Global Risk Regulation Summit

Participants

Chairman: Jeroen Van Doorsselaere - VP, Global Product & Platform Management, FFR, Wolters Kluwer

Registration, coffee & networking

08:30 - 09:00
Fundamentals of Machine Learning in Finance Workshop

Financial disclosures, stress testing and scenario analysis

08:45 - 09:20
Global Risk Regulation Summit

What exposure banks have to ESG risk?

What's truly actionable and where do the limitations lie?

Workshop leader's opening remarks

09:00 - 09:05
Fundamentals of Machine Learning in Finance Workshop

This workshop is designed for participants who are new to machine learning and want to develop their knowledge of the tools and acquire skills in this area.

Machine Learning is now pervading all areas of finance and a good understanding of the fundamentals is becoming increasingly important for finance professionals so this workshop is designed to develop key skills such as:

- Understanding how the algorithms work
- Interpreting machine leaning output and making decisions on next steps in an analysis
- Effectively communicating with data-science professionals

Introduction

09:05 - 10:30
Fundamentals of Machine Learning in Finance Workshop

- Types of machine learning
- Why ML is suddenly so popular in finance
- Methodology and terminology
- Training, validation and test sets
- Linear regression with many features: ridge, lasso, elastic regression. Case study
- Bayes classification
- Principal components

Participants

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

Panel discussion: Basel IV: Implementation and operationalising

09:20 - 09:55
Global Risk Regulation Summit

How are practitioners operationalising the new requirements?

Basel IV: What's next?

09:55 - 10:40
Global Risk Regulation Summit

What will the impact of the new capital requirements be for risk management?

Participants

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

Moderator: Richard Moss - Global Head of Risk Strategy, Adenza (formerly AxiomSL)

Morning coffee & networking break

10:30 - 11:00
Fundamentals of Machine Learning in Finance Workshop

Morning coffee & networking break

10:40 - 11:10
Global Risk Regulation Summit

Supervised Learning

11:00 - 12:30
Fundamentals of Machine Learning in Finance Workshop

- Logistic regression. Case study
- Support vector machines
- Neural networks
- Decision trees and random forests
- Bagging and boosting; ensemble
- The variance-bias trade-off

Participants

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

Complexity, volume and divergence in regulation and supervision: perspectives and considerations for international firms

11:10 - 11:45
Global Risk Regulation Summit

Meeting the expectations of regulators from different jurisdictions introduces a high level of complexity and has the potential to impact business strategy and profitability, compliance, and risk management. This session will focus on defining the issue and will share some practical insights and approaches that firms can take in response.

Participants

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

Thematic findings and priorities in trading controls

11:45 - 12:20
Global Risk Regulation Summit

Is it better or worse? What lessons have we learnt?

Participants

Presenter: Luca Blasi - Head of Valuation and Controls, PRA, Bank of England

Capital management and regulatory pressure in changing circumstances

12:20 - 12:55
Global Risk Regulation Summit

Participants

Presenter: Marcus Chromik - Chief Risk Officer & Board Member, Commerzbank

Lunch and Networking Break

12:30 - 13:30
Fundamentals of Machine Learning in Finance Workshop

Lunch & Networking

12:55 - 14:00
Global Risk Regulation Summit

SESSIONS

GLOBAL RISK REGULATION SUMMIT AND MACHINE LEARNING IN FINANCE WORKSHOP - 06/12/2021

RiskMinds International

6 - 9 December 2021
Barcelona

Unsupervised and Reinforcement Learning

13:30 - 15:00
Fundamentals of Machine Learning in Finance Workshop

- Clustering. Case study
- Reinforcement learning
- Biases and data cleaning
- Image recognition
- Limitations of ML

Participants

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

Euro clearing: Should euro denominated swaps should be relocated into the EU or not?

14:00 - 14:40
Global Risk Regulation Summit

What is the problem, where is the Commission and ESMA?

Participants

Presenter: Ulrich Karl - Head of Clearing Services, ISDA

How are the latest Basel regulatory standards impacting banks?

14:40 - 15:20
Global Risk Regulation Summit

Participants

Presenter: Sajid Iqbal - Deputy CRO, Habib Bank AG Zurich

Afternoon tea & Networking Break

15:00 - 15:30
Fundamentals of Machine Learning in Finance Workshop

Afternoon tea & Networking Break

15:20 - 15:50
Global Risk Regulation Summit

Other Financial Innovations

15:30 - 17:00
Fundamentals of Machine Learning in Finance Workshop

- The pattern of innovation
- Blockchain and hashing
- Cryptocurrencies and ICOs
- Roboadvisors, insurtech, and regtech
- Kodak vs. IBM

Participants

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

Market risk management and FRTB: How prepared are we?

15:50 - 16:35
Global Risk Regulation Summit

Participants

Presenter: Thomas Hougaard - Director, Head of Risk and Evaluation Platform Programme, Nordea

Panel discussion: What is the future of regulation post Covid?

16:35 - 17:20
Global Risk Regulation Summit

How will regulatory frameworks adjust in times of extreme stress?

Participants

Panellist: Michael Percival - Head of Regulatory Affairs, EMEA, JPMorgan

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

Panellist: Sabine Dittrich - Global Head of Regulatory Intelligence, UBS Asset Management

Workshop leader's closing remarks

17:00 - 17:15
Fundamentals of Machine Learning in Finance Workshop

Chairman's closing remarks

17:20 - 17:30
Global Risk Regulation Summit

Discussion roundtables

17:30 - 18:00
Global Risk Regulation Summit

How are we moving to a more agile type of engagement with the regulators?

Roundtable one: How do we achieve a more agile engagement with regulators?

Participants

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

Evening Drinks

18:00 - 18:30
Global Risk Regulation Summit

End of Summit Day

18:30 - 18:35
Global Risk Regulation Summit

SCHEDULE

GLOBAL RISK REGULATION SUMMIT AND MACHINE LEARNING IN FINANCE WORKSHOP - 06/12/2021

TIME	FUNDAMENTALS OF MACHINE LEARNING IN FINANCE WORKSHOP	GLOBAL RISK REGULATION SUMMIT
08:00	**08:30** - Registration, coffee & networking	**08:30** - Chairman’s opening welcome **08:45** - Financial disclosures, stress testing and scenario analysis
09:00	**09:00** - Workshop leader’s opening remarks **09:05** - Introduction	**09:20** - Panel discussion: Basel IV: Implementation and operationalising **09:55** - Basel IV: What’s next?
10:00	**10:30** - Morning coffee & networking break	**10:40** - Morning coffee & networking break
11:00	**11:00** - Supervised Learning	**11:10** - Complexity, volume and divergence in regulation and supervision: perspectives and considerations for international firms **11:45** - Thematic findings and priorities in trading controls
12:00	**12:30** - Lunch and Networking Break	**12:20** - Capital management and regulatory pressure in changing circumstances **12:55** - Lunch & Networking
13:00	**13:30** - Unsupervised and Reinforcement Learning	
14:00		**14:00** - Euro clearing: Should euro denominated swaps should be relocated into the EU or not? **14:40** - How are the latest Basel regulatory standards impacting banks?
15:00	**15:00** - Afternoon tea & Networking Break **15:30** - Other Financial Innovations	**15:20** - Afternoon tea & Networking Break **15:50** - Market risk management and FRTB: How prepared are we?
16:00		**16:35** - Panel discussion: What is the future of regulation post Covid?
17:00	**17:00** - Workshop leader's closing remarks	**17:20** - Chairman’s closing remarks **17:30** - Discussion roundtables
18:00		**18:00** - Evening Drinks **18:30** - End of Summit Day

SESSIONS

RISKMINDS MAIN CONFERENCE DAY 1 - 07/12/2021

Chairman's opening remarks

08:30 - 08:45
The Leadership Forum

Leading in a world of market volatility and increasing uncertainty

08:45 - 09:15
The Leadership Forum

How many of these lessons learnt following the crisis can we utilise?

Panel discussion: What keeps CROs awake at night?

09:15 - 10:00
The Leadership Forum

Market volatility, an economic recession, credit risk, sustainability goals & reputational risk

How does the CRO keep on top of it all?

Participants

Panellist: Jeremy Arnold - Chief Risk Officer, NatWest Markets

Panellist: Bo Boisen - Chief Risk Officer, Nordea Denmark

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

Panellist: Julia Dunn - Chief Risk Officer, HSBC UK Bank plc

Moderator: Lewis O'Donald - Board Trustee, Global Association of Risk Professionals (GARP)

Economist address: What's driving the status quo?

10:00 - 10:30
The Leadership Forum

Panel discussion: Forecasting credit risk for 2022: Returning to profitability

10:30 - 11:15
The Leadership Forum

Examining the agile response and lessons learnt from the COVID19 induced credit crisis in 2020/21

Participants

Panellist: Jacques Beyssade - Group Secretary General, BPCE

Panellist: Trevor Adams - Chief Risk Officer, Nedbank Group

Panellist: Ebbe Negenman - Chief Risk Officer, Knab

Panellist: Deirdre Hannigan - Group Chief Risk Officer, AIB

Panellist: Laurence Bogni-Bartholmé - CRO and Head of wholesale market and credit risk, HSBC

Morning coffee & networking break

11:15 - 11:45

Mind the gaps

11:45 - 12:20
The Leadership Forum

What does the emerging gap between global aspiration and global action mean for capital markets and how should we respond?

Participants

Presenter: Nick Stansbury - Head of Climate Solutions, Legal & General Investment Management (LGIM)

Stress testing: How are we adapting?

11:45 - 12:15
Technical lectures

Modelling for the future: Are our models still fit for purpose?

12:15 - 13:00
Technical lectures

Modelling for the future: Are our models still fit for purpose?

Climate Risk … and Opportunity

12:20 - 13:00
The Leadership Forum

Participants

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

Panellist: Jason Eis - Executive Director, Vivid Economics

Societal challenges with global imbalances across two of our foundational ecosystems…..environmental and monetary….

13:00 - 13:30
The Leadership Forum

How should risk managers think about incorporating these potential outcomes into their visions for the future… and their risk models and risk appetite?

Participants

Presenter: Nick Silitch - Senior Vice President and Chief Risk Officer, Prudential Financial

Counterparty credit risk backtesting

13:00 - 13:30
Technical lectures

Best practice tips and innovations

Participants

Presenter: Vladimir Chorniy - Senior Technical Lead, BNP Paribas

Lunch and Networking Break

13:30 - 14:30

Model risk in a new era

14:30 - 15:05
The Leadership Forum

How much can we trust our models now?

Latest innovations in regulatory modelling with AAD and AI on modern platforms

14:30 - 15:00
Technical lectures

Participants

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

Presenter: Antoine Savine - Quantitative Research , Danske Bank

Banking as a service What can the world learn from Asia?

15:00 - 15:35
Technical lectures

SESSIONS

RISKMINDS MAIN CONFERENCE DAY 1 - 07/12/2021

RiskMinds International

6 - 9 December 2021
Barcelona

Re-building resilience: The banking sector post pandemic

15:05 - 15:35
The Leadership Forum

- Designing a structured and comprehensive approach to emerging risk assessment, crisis management and business resilience in a more dynamic and unpredictable business environment;
- Adopting a forward-looking discipline to business model sustainability assessment linked to critical strategic assumptions and risks;
- Determining the optimal level of financial resources that allow absorption of unexpected losses without having a long-lasting impact on financial performance and value creation;
- Identifying key business model adjustments to facilitate rapid recovery through adaptation and transformation;
- Continuously anticipating and adjusting to structural shifts that could permanently impair the banking business model and strategy.

Participants

Presenter: Hanna Sarraf - Group Chief Risk Officer, BankMed

The 'S' in ESG

15:35 - 16:10
The Leadership Forum

Organizations are taking ESG more and more serious. Yet the S in ESG doesn't seem to get the same attention as the E. Let's explore together how to not only measure and report on the S, but how to make it a sustainable change.

Participants

Presenter: Katja Rieger - Founder, Xponential and Board Member, Swiss Re Insurance Linked Investment Management AG

Counter party credit risk post pandemic: What adjustment are we making?

15:35 - 16:05
Technical lectures

Afternoon tea & networking break

16:10 - 16:40

Panel discussion: Digital transformation

16:40 - 17:25
The Leadership Forum

What more do we need to do to meet evolving customer expectations in an ever-increasing competitive landscape? How can automation support this?

Participants

Moderator: Martha Cummings - Independent Director, Marqeta, Inc

Panellist: Angela Johnson de Wet - Cloud Enabled Business Transformation – Head of Function, Lloyds Banking Group

Panellist: Maciej Lewandowski - Head of Risk Poland, NatWest Markets

Panellist: Elena Minduksheva - Deputy CFO, INTERNATIONAL INVESTMENT BANK

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

Leadership in Risk Management with purpose and resilience

17:25 - 17:55
A - Leadership in Risk

How can we lead for purpose and impact within risk management?
How can we risk manage effectively both sustainability objectives and extreme ESG risks?

Participants

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

Transformation for the customer

17:25 - 17:55
B - Transformation

What products do our customers need and how can risk managers enable the bank to provide?

Networking and boardroom discussions

17:55 - 18:40

A chance to get together and discuss a topic which offers delegates a chance to hear from and discuss key issues with specific VIP speakers in a more intimate setting.

Roundtable 1: Andrew Cross, Managing Director, Cross Risk Consulting and former Director of Financial Risk & Analytics, RBS

Roundtable 2: Tomorrow's Risk Management Skill Sets hosted by Lewis O'Donald, Board Trustee, Global Association of Risk Professionals (GARP)

Roundtable 3: Evalueserve

Roundtable 4: Elena Minduksheva, Deputy CFO, International investment bank

Participants

Host: Andrew Cross - Managing Director Cross Risk Consulting and former Director of Financial Risk & Analytics, RBS

Host: Lewis O'Donald - Board Trustee, Global Association of Risk Professionals (GARP)

Host: Elena Minduksheva - Deputy CFO, INTERNATIONAL INVESTMENT BANK

End of Day 1 & Networking Drinks

18:40 - 19:25

SCHEDULE
RISKMINDS MAIN CONFERENCE DAY 1 - 07/12/2021

RiskMinds International

6 - 9 December 2021
Barcelona

TIME	A - LEADERSHIP IN RISK	B - TRANSFORMATION	TECHNICAL LECTURES	THE LEADERSHIP FORUM
08:00				**08:30** - Chairman's opening remarks **08:45** - Leading in a world of market volatility and increasing uncertainty
09:00				**09:15** - Panel discussion: What keeps CROs awake at night?
10:00				**10:00** - Economist address: What's driving the status quo? **10:30** - Panel discussion: Forecasting credit risk for 2022: Returning to profitability
11:00	**11:15** - Morning coffee & networking break	**11:15** - Morning coffee & networking break	**11:15** - Morning coffee & networking break **11:45** - Stress testing: How are we adapting?	**11:15** - Morning coffee & networking break **11:45** - Mind the gaps
12:00			**12:15** - Modelling for the future: Are our models still fit for purpose?	**12:20** - Climate Risk … and Opportunity
13:00	**13:30** - Lunch and Networking Break	**13:30** - Lunch and Networking Break	**13:00** - Counterparty credit risk backtesting **13:30** - Lunch and Networking Break	**13:00** - Societal challenges with global imbalances across two of our foundational ecosystems…..environmental and monetary…. **13:30** - Lunch and Networking Break
14:00			**14:30** - Latest innovations in regulatory modelling with AAD and AI on modern platforms	**14:30** - Model risk in a new era
15:00			**15:00** - Banking as a service What can the world learn from Asia? **15:35** - Counter party credit risk post pandemic: What adjustment are we making?	**15:05** - Re-building resilience: The banking sector post pandemic **15:35** - The 'S' in ESG
16:00	**16:10** - Afternoon tea & networking break	**16:10** - Afternoon tea & networking break	**16:10** - Afternoon tea & networking break	**16:10** - Afternoon tea & networking break **16:40** - Panel discussion: Digital transformation

SCHEDULE
RISKMINDS MAIN CONFERENCE DAY 1 - 07/12/2021

TIME	A - LEADERSHIP IN RISK	B - TRANSFORMATION	TECHNICAL LECTURES	THE LEADERSHIP FORUM
17:00	**17:25** - Leadership in Risk Management with purpose and resilience **17:55** - Networking and boardroom discussions	**17:25** - Transformation for the customer **17:55** - Networking and boardroom discussions	**17:55** - Networking and boardroom discussions	**17:55** - Networking and boardroom discussions
18:00	**18:40** - End of Day 1 & Networking Drinks	**18:40** - End of Day 1 & Networking Drinks	**18:40** - End of Day 1 & Networking Drinks	**18:40** - End of Day 1 & Networking Drinks

Registration & welcome coffee

07:45 - 08:30
Registration

Chair's opening address

08:30 - 08:45
Plenary sessions

The world wakes up: political risk after the pandemic

08:45 - 09:30
Plenary sessions

- A post-covid overview of how the virus has left the EU, US and China economically
- The beast of inflation
- The emerging Sino-American Cold War

Participants

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

Decision-making risk under uncertainty

08:45 - 09:30
In the boardroom discussions

Participants

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

An enduring approach to Climate Risk and Stress Testing

09:30 - 10:05
Plenary sessions

- Apply the right climate risk modelling and analytics
- Embed your risk management for the long term

BlackRock representative to be confirmed.

Participants

Presenter: James Belmont - Director, Baringa Partners

How do we make banking better?

09:30 - 10:05
In the boardroom discussions

Exploring banking as a service

Participants

Presenter: Peter Rossiter - CEO, Starling International

The pitfalls of climate risk: challenges in managing climate risk in practice

10:05 - 10:35
Plenary sessions

Participants

Presenter: David Glendinning - Chief Risk Officer, UK, Societe Generale

How are risk managers currently dealing with so much market volatility?

10:05 - 10:45
In the boardroom discussions

See Everything, Do Anything: Achieving the Supply Chain Transparency Financial Services Require to be Operationally Resilient

10:35 - 11:10
Plenary sessions

- Emerging risk factors facing the digital supply chain
- ESG impacts across the financial sector
- Realizing transparency is a big data challenge solved by A.I. and ML
- Supply chain security challenges and technology
- Management and board-level communication needs
- Emerging risk factors facing the digital supply chain
- ESG impacts across the financial sector
- Realizing transparency is a big data challenge solved by A.I. and ML
- Supply chain security challenges and technology
- Management and board-level communication needs

Participants

Presenter: Jennifer Bisceglie - CEO & Founder, Interos

Morning Coffee & Networking

11:10 - 11:40

Chairman's opening remarks

11:40 - 11:50
A – Market Volatility & Credit Risk

Chairman's opening remarks

11:40 - 11:50
B - Climate Risk Management & ESG

Participants

Chairman: Andrew Cross - Managing Director Cross Risk Consulting and former Director of Financial Risk & Analytics, RBS

Chairman's opening remarks

11:40 - 11:50
C - Model Risk Management

Chairman's opening remarks

11:40 - 11:50
D - Data, Disruption, Innovation & Transformation in Risk

Panel discussion: Covid 19 and the economic fallout

11:50 - 12:25
A – Market Volatility & Credit Risk

What does this meant for the future global economy?

Firm-level ESG Risk Assessment: Identifying and quantifying how companies take into account and manage material ESG risks

11:50 - 12:25
B - Climate Risk Management & ESG

Under increasing regulatory and market pressure worldwide, assessing firm-related ESG and climate risk management practices requires consistent and comparable metrics. Despite rapid growth in available underlying data, limitations continue to impact company coverage, reported data quality, assessment consistency, and infrequent updates.

In this conference we'll present complementary methodologies for quantifying ESG risks and opportunities for large corporates and SMEs. ESG risk assessment can be assigned through direct in-depth company evaluation. However, when company information is missing quantitative models can be used to predict ESG risks.

We will address the following topics:

- Adequate methodologies for different types of companies to ensure full portfolio coverage
- Firm-level performance across geographies, sectors and company types and its evolution
- Case studies to analyse the value of the proposed approach, helping identify pockets of risk exposures across diversified portfolios

The findings can be leveraged for credit decisioning and monitoring, supply-chain risk assessment, investment allocation and overall ESG strategies and risk appetite.

Participants

Presenter: Brenda S. - Associate Director, Predictive Analytics Unit, Moody's Analytics

Presenter: Etienne Thomas - ESG and climate data business development, Moody's Analytics

Models and COVID 19: How did models react?

11:50 - 12:25
C - Model Risk Management

Models and Crisis, facing uncertainty in motion

Participants

Presenter: Gilles Artaud - Head of Model Risk Audit, Crédit Agricole

ISDA CDM and CRIF - the future of risk data reporting

11:50 - 12:25
D - Data, Disruption, Innovation & Transformation in Risk

Who will be the real winners and the losers?

Participants

Presenter: Olivier Miart - Head of Analytics, ISDA

A deep dive into market debt analysis

12:25 - 13:00
A – Market Volatility & Credit Risk

Participants

Presenter: Lars Popken - Global Head of Risk Methodology, Deutsche Bank

How can financial services do our bit to make the world a better place?

12:25 - 13:00
B - Climate Risk Management & ESG

Role of the financial sector in mitigating climate change risks

Participants

Presenter: Nazar Sotiriadi - Head of ESG Risk Management, Sberbank

Model risk management during uncertainty

12:25 - 13:00
C - Model Risk Management

How are our models adapting?

Technological Resilience: How strong, secure, and flexible is your company infrastructure?

12:25 - 13:00
D - Data, Disruption, Innovation & Transformation in Risk

Are you managing cyber threats successfully to avoid potential technology breakdowns?

Lunch & Networking

13:00 - 14:00

How are the latest Basel regulatory standards impacting banks?

14:00 - 14:35
A – Market Volatility & Credit Risk

Participants

Presenter: Sajid Iqbal - Deputy CRO, Habib Bank AG Zurich

Delivering ESG and Climate change – the Emperor’s new Clothes

14:00 - 14:35
B - Climate Risk Management & ESG

The rapid introduction of ESG and Sustainability market and regulatory changes to save the planet has led to an arms race of regulation hitting organisations all at once. Regulatory uncertainty prevents important changes being made as quickly as required. What lessons can we learn from the previous changes across Investment Banks and how can we leverage them to deliver holistic change. We will show how regulations across Finance and Risk such as BCBS 239, FRTB and CVA lay the foundations across the Basel Pillars for future change.

Participants

Presenter: Satinder Jandu - Executive VP, Financial Services, NAG

Model Risk and Validation: Effectiveness of Model Risk Framework

14:00 - 14:35
C - Model Risk Management

- Model risk governance: key roles of Internal Validation and MRM Team
- Model risk assessment and mitigation: from scorecard approach to quantitative approach
- Case Study

Participants

Presenter: Rita Gnutti - Executive Director Internal Validation and Controls, Group Chief Risk Officer Area, Intesa Sanpaolo

How are we managing our increasing reliance on cloud service providers?

14:00 - 14:35
D - Data, Disruption, Innovation & Transformation in Risk

Participants

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

Market volatility, CVA, XVA and derivatives market

14:35 - 15:10
A – Market Volatility & Credit Risk

Assessing industry trends for 2021 and the challenges these pose

Wholistic and at the same time pragmatic ESG conform balance sheet management approach

14:35 - 15:10
B - Climate Risk Management & ESG

Participants

Presenter: Sven Ludwig - Regional Director, PRMIA

Model risk management during uncertainty

14:35 - 15:10
C - Model Risk Management

How are our models adapting?

Participants

Presenter: Roman Tikhonov - Head of Model Validation, Sberbank

Presenter: Andrey Vashevnik - Head of Retail Risk Portfolio Management, Sberbank

Financial Risk and Regulatory Risk: The End of Silo's

14:35 - 15:10
D - Data, Disruption, Innovation & Transformation in Risk

Following the shock of the pandemic and amid continuing regulatory pressures and increasing competition, the current risk and financial operating environments are fundamentally at an inflection point. This in turn is forcing banks to rethink their data architecture and the platforms that will underpin their growth strategies and risk management capabilities.

Integrating different risk and regulatory metrics in a single framework can be challenging, but greatly benefits all financial institutions – leading to better communication, risk assessment, regulatory compliance and long-term performance.

Join Wolters Kluwer FRR as they examine how firms can respond more efficiently and strategically by moving to an integrated platform, with an adaptive and modern data architecture.

Topics will include;

- Building Resilience - input data, calculation engines, and reports on one platform
- Architecting success with data – data virtualization, Cloud, SaaS
- Future-proofing Risk - Reg/Risk Metrics/Stress Testing/ESG
- Financial Risk and Regulatory Risk: The End of Silos

Participants

Presenter: Xavier Dubois - Director, Product Management, Finance, Risk & Regulatory Reporting, Wolters Kluwer FRR

Diversity and Inclusion as part of the ESG agenda

15:10 - 15:45
B - Climate Risk Management & ESG

Afternoon tea & Networking Break

15:45 - 16:15

Market risk management and FRTB: How prepared are we?

16:15 - 16:50
A – Market Volatility & Credit Risk

Participants

Presenter: Thomas Hougaard - Director, Head of Risk and Evaluation Platform Programme, Nordea

Overcoming the challenges of modelling climate risk in banks

16:15 - 16:50
B - Climate Risk Management & ESG

Participants

Presenter: Stefano Bonini - Professor, University of Bologna & at Lumsa University

SIMM model updates and performance

16:15 - 16:50
C - Model Risk Management

Participants

Presenter: Paola Rensi - Director, Risk and Capital Analytics, ISDA

Data governance and AI

16:15 - 16:50
D - Data, Disruption, Innovation & Transformation in Risk

Key developments moving through 2022

Participants

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

Credit decisions 2022 and beyond

16:50 - 17:35
A – Market Volatility & Credit Risk

Workshop: Assessing your ESG risk Metrics, data availability and credit decisions

16:50 - 17:35
B - Climate Risk Management & ESG

Development of Machine Learning techniques to model risk

16:50 - 17:35
C - Model Risk Management

What are the key developments taking place in the industry?

Effectively addressing bias in AI/ML

16:50 - 17:35
D - Data, Disruption, Innovation & Transformation in Risk

Participants

Presenter: Daniel Mayenberger - CIB Data, Analytics & AI, J.P. Morgan

Chairman's closing remarks

17:35 - 17:40
A – Market Volatility & Credit Risk

Chairman's closing remarks

17:35 - 17:40
B - Climate Risk Management & ESG

Chairman's closing remarks

17:35 - 17:40
C - Model Risk Management

Chairman's closing remarks

17:35 - 17:40
D - Data, Disruption, Innovation & Transformation in Risk

Discussion roundtables

17:40 - 18:25

A chance to get together and discuss a topic which offers delegates a chance to hear from and discuss key issues with specific VIP speakers in a more intimate setting.

SCHEDULE

RISKMINDS MAIN CONFERENCE DAY 2 - 08/12/2021

RiskMinds International

6 - 9 December 2021
Barcelona

TIME	A – MARKET VOLATILITY & CREDIT RISK	B - CLIMATE RISK MANAGEMENT & ESG	C - MODEL RISK MANAGEMENT	D - DATA, DISRUPTION, INNOVATION & TRANSFORMATION IN RISK	IN THE BOARDROOM DISCUSSIONS	PLENARY SESSIONS	REGISTRATION
07:00							**07:45** - Registration & welcome coffee
08:00					**08:45** - Decision-making risk under uncertainty	**08:30** - Chair's opening address **08:45** - The world wakes up: political risk after the pandemic	
09:00					**09:30** - How do we make banking better?	**09:30** - An enduring approach to Climate Risk and Stress Testing	
10:00					**10:05** - How are risk managers currently dealing with so much market volatility?	**10:05** - The pitfalls of climate risk: challenges in managing climate risk in practice **10:35** - See Everything, Do Anything: Achieving the Supply Chain Transparency Financial Services Require to be Operationally Resilient	

SCHEDULE

RISKMINDS MAIN CONFERENCE DAY 2 - 08/12/2021

RiskMinds International

6 - 9 December 2021
Barcelona

TIME	A – MARKET VOLATILITY & CREDIT RISK	B - CLIMATE RISK MANAGEMENT & ESG	C - MODEL RISK MANAGEMENT	D - DATA, DISRUPTION, INNOVATION & TRANSFORMATION IN RISK	IN THE BOARDROOM DISCUSSIONS	PLENARY SESSIONS	REGISTRATION
11:00	**11:10** - Morning Coffee & Networking **11:40** - Chairman's opening remarks **11:50** - Panel discussion: Covid 19 and the economic fallout	**11:10** - Morning Coffee & Networking **11:40** - Chairman's opening remarks **11:50** - Firm-level ESG Risk Assessment: Identifying and quantifying how companies take into account and manage material ESG risks	**11:10** - Morning Coffee & Networking **11:40** - Chairman's opening remarks **11:50** - Models and COVID 19: How did models react?	**11:10** - Morning Coffee & Networking **11:40** - Chairman's opening remarks **11:50** - ISDA CDM and CRIF - the future of risk data reporting	**11:10** - Morning Coffee & Networking	**11:10** - Morning Coffee & Networking	**11:10** - Morning Coffee & Networking
12:00	**12:25** - A deep dive into market debt analysis	**12:25** - How can financial services do our bit to make the world a better place?	**12:25** - Model risk management during uncertainty	**12:25** - Technological Resilience: How strong, secure, and flexible is your company infrastructure?			
13:00	**13:00** - Lunch & Networking	**13:00** - Lunch & Networking	**13:00** - Lunch & Networking	**13:00** - Lunch & Networking	**13:00** - Lunch & Networking	**13:00** - Lunch & Networking	**13:00** - Lunch & Networking
14:00	**14:00** - How are the latest Basel regulatory standards impacting banks? **14:35** - Market volatility, CVA, XVA and derivatives market	**14:00** - Delivering ESG and Climate change – the Emperor's new Clothes **14:35** - Wholistic and at the same time pragmatic ESG conform balance sheet management approach	**14:00** - Model Risk and Validation: Effectiveness of Model Risk Framework **14:35** - Model risk management during uncertainty	**14:00** - How are we managing our increasing reliance on cloud service providers? **14:35** - Financial Risk and Regulatory Risk: The End of Silo's			

SCHEDULE

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15:00	**15:45** - Afternoon tea & Networking Break	**15:10** - Diversity and Inclusion as part of the ESG agenda **15:45** - Afternoon tea & Networking Break	**15:45** - Afternoon tea & Networking Break	**15:45** - Afternoon tea & Networking Break	**15:45** - Afternoon tea & Networking Break	**15:45** - Afternoon tea & Networking Break	**15:45** - Afternoon tea & Networking Break
16:00	**16:15** - Market risk management and FRTB: How prepared are we? **16:50** - Credit decisions 2022 and beyond	**16:15** - Overcoming the challenges of modelling climate risk in banks **16:50** - Workshop: Assessing your ESG risk Metrics, data availability and credit decisions	**16:15** - SIMM model updates and performance **16:50** - Development of Machine Learning techniques to model risk	**16:15** - Data governance and AI **16:50** - Effectively addressing bias in AI/ML			
17:00	**17:35** - Chairman's closing remarks **17:40** - Discussion roundtables	**17:35** - Chairman's closing remarks **17:40** - Discussion roundtables	**17:35** - Chairman's closing remarks **17:40** - Discussion roundtables	**17:35** - Chairman's closing remarks **17:40** - Discussion roundtables	**17:40** - Discussion roundtables	**17:40** - Discussion roundtables	**17:40** - Discussion roundtables

SESSIONS

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Registration & welcome coffee

08:00 - 09:15
Registration

Chairman's opening remarks

09:15 - 09:30
Plenary Sessions

Digital transformation: The customer journey and banking as a service

09:30 - 10:10
Plenary Sessions

Risk transfer to support COVID-19 recovery and emerging markets

10:10 - 10:40
Plenary Sessions

Participants

Presenter: Federico Galizia - Chief Risk Officer, Inter-American Development Bank (IDB)

Morning Coffee & Networking

10:40 - 11:20

Chair's opening remarks

11:20 - 11:30
A - Climate risk, emerging risks, stress testing and business resilience

Chairman's opening remarks

11:20 - 11:30
B - Market uncertainty, Credit & Counterparty Risk

Leveraging stress testing and forecasting risk for 2022 and beyond

11:30 - 12:10
A - Climate risk, emerging risks, stress testing and business resilience

Participants

Presenter: Evgueni Ivantsov - Chairman, European Risk Management Council

Session title to be confirmed

11:30 - 12:10
B - Market uncertainty, Credit & Counterparty Risk

Participants

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

When RiskTech meets RegTech: Assessing Risk with Context

12:10 - 12:45
A - Climate risk, emerging risks, stress testing and business resilience

Participants

Presenter: Aoife May - Senior PreSales Consultant, Compliance Solutions, Wolters Kluwer, Wolters Kluwer

Presenter: Christian Broere - Sales Director EMEA, Compliance Solutions, Wolters Kluwer

Conscious Balance Sheet Management and the world of nonexistent margins

12:10 - 12:45
B - Market uncertainty, Credit & Counterparty Risk

Participants

Presenter: Suresh Sankaran - Head of Model Risk Governance, Metro Bank (UK)

An Application to Stress Testing Auto Loan Portfolios

12:45 - 13:20
A - Climate risk, emerging risks, stress testing and business resilience

Participants

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

Review of CECL Standards following the pandemic

12:45 - 13:20
B - Market uncertainty, Credit & Counterparty Risk

Lunch & Networking

13:20 - 14:30

Understanding emerging operational risks:

14:30 - 15:10
A - Climate risk, emerging risks, stress testing and business resilience

Identifying emerging threats.

Predicting consequences: cyber-crime and climate change.

Horizon scanning - "What's next?".

Participants

Presenter: Michael Grimwade - Head of Operational Risk, ICBC Standard Bank

Fixed-interest mortgages – crucial risks & key challenges in changing rates environment

14:30 - 15:10
B - Market uncertainty, Credit & Counterparty Risk

Key risks, market practice. Approach to prepayment option – unhedgeable risk & fundamental challenge in product design

Participants

Presenter: Jan Kowalski - Head of ALM, Bank Pekao

Stress testing for the future: Climate Risk Scenario Analysis

15:10 - 15:50
A - Climate risk, emerging risks, stress testing and business resilience

Participants

Presenter: Alexey Bogatov - Head of Enterprise Risk Management, Sberbank

ALM: Key challenges and considerations

15:10 - 15:50
B - Market uncertainty, Credit & Counterparty Risk

Afternoon tea & Networking Break

15:50 - 16:20

Interactive session: War Game

16:20 - 17:00
A - Climate risk, emerging risks, stress testing and business resilience

Automation and credit risk: What key practices are emerging?

16:20 - 17:00
B - Market uncertainty, Credit & Counterparty Risk

Participants

Presenter: Sidharth Kamani - Senior Professional, New Development Bank

Best practices in retail Stress Testing

17:00 - 17:35
A - Climate risk, emerging risks, stress testing and business resilience

A deep dive in measuring your counterparty credit risk

17:00 - 17:35
B - Market uncertainty, Credit & Counterparty Risk

CCAR and stress testing techniques

17:35 - 18:10
A - Climate risk, emerging risks, stress testing and business resilience

Credit risk and systems – how are firms coming out of this crisis?

17:35 - 18:10
B - Market uncertainty, Credit & Counterparty Risk

End of RiskMinds 2021 Main Conference & Networking Drinks

18:10 - 18:15

SCHEDULE

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08:00				**08:00** - Registration & welcome coffee
09:00			**09:15** - Chairman's opening remarks **09:30** - Digital transformation: The customer journey and banking as a service	
10:00	**10:40** - Morning Coffee & Networking	**10:40** - Morning Coffee & Networking	**10:10** - Risk transfer to support COVID-19 recovery and emerging markets **10:40** - Morning Coffee & Networking	**10:40** - Morning Coffee & Networking
11:00	**11:20** - Chair's opening remarks **11:30** - Leveraging stress testing and forecasting risk for 2022 and beyond	**11:20** - Chairman's opening remarks **11:30** - Session title to be confirmed		
12:00	**12:10** - When RiskTech meets RegTech: Assessing Risk with Context **12:45** - An Application to Stress Testing Auto Loan Portfolios	**12:10** - Conscious Balance Sheet Management and the world of nonexistent margins **12:45** - Review of CECL Standards following the pandemic		
13:00	**13:20** - Lunch & Networking	**13:20** - Lunch & Networking	**13:20** - Lunch & Networking	**13:20** - Lunch & Networking
14:00	**14:30** - Understanding emerging operational risks:	**14:30** - Fixed-interest mortgages – crucial risks & key challenges in changing rates environment		
15:00	**15:10** - Stress testing for the future: Climate Risk Scenario Analysis **15:50** - Afternoon tea & Networking Break	**15:10** - ALM: Key challenges and considerations **15:50** - Afternoon tea & Networking Break	**15:50** - Afternoon tea & Networking Break	**15:50** - Afternoon tea & Networking Break
16:00	**16:20** - Interactive session: War Game	**16:20** - Automation and credit risk: What key practices are emerging?		

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17:00	**17:00** - Best practices in retail Stress Testing **17:35** - CCAR and stress testing techniques	**17:00** - A deep dive in measuring your counter-party credit risk **17:35** - Credit risk and systems – how are firms coming out of this crisis?		
18:00	**18:10** - End of RiskMinds 2021 Main Conference & Networking Drinks	**18:10** - End of RiskMinds 2021 Main Conference & Networking Drinks	**18:10** - End of RiskMinds 2021 Main Conference & Networking Drinks	**18:10** - End of RiskMinds 2021 Main Conference & Networking Drinks