***Monday 7th December 2015***

The Global Risk Regulation Summit

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| 08:00 | *Registration & Coffee* | |
| 08:30 | *Chairman’s Opening Address:* **Cindy Levy, Director, MCKINSEY & COMPANY** | |
|  | **Regulatory & Structural Reform** | |
| 08:40  09:05 | *Guest ECB Address*  **The SSM Approach To Supervision** Understanding The Supervisory Priorities Of The SSM For 2016 & Beyond  **Stefan Walter, Director General, Macroprudential Supervision I, ECB**  *Practitioner’s Perspectives*  **The SSM - One Year Later**  What Really Changed For Banks?  **Hedwige Nuyens, Head Of Group Prudential Affairs, BNP PARIBAS**  **Eduardo Avila, ‎Head Of Global Supervisory Relations, BBVA**  **Monika Mars, Expert Advisor, Group Crisis Management Office, ERSTE GROUP BANK**  **Aurelio Maccario, Head Of Group Regulatory Affairs, UNICREDIT** | |
| 09:40 | *Federal Reserve Address*  **Achieving Macroprudential Policy Objectives**  Is Effective Micro Prudential Supervision Sufficient?  **Mike Johnson, Head Of Banking Regulation & Supervision, FEDERAL RESERVE BANK OF ATLANTA** | |
| 10:10 | **Meeting The Challenges Of Global FS Regulation**  **Adam Gilbert, Principal, Financial Services Global Regulatory Leader, PwC** | |
| 10:35 | *Morning Coffee* | |
|  | **Capital Market Development, Supervision & Stability** | |
| 11:05 | *Single Resolution Board Address*  **The EU Single Resolution Mechanism**  Setting The Agenda For The Single Resolution Board  Meeting Challenges, governance expectations & Timelines  **Elke König, Chair, Single Resolution Board, FINANCIAL STABILITY BOARD** | |
| 11:30 | *Guest Bank Of England Address*  **Capital, Liquidity & The Way Forward For Financial Stability**  Understanding The Supervisory Agenda For 2016 & Beyond  **David Rule, Executive Director, Prudential Policy Directorate, BANK OF ENGLAND** | |
| 11:55 | *European Commission Address*  **The Capital Markets Union**  Examining The Scope & The Reality Of Deepening The European Single Market  **Martin Merlin, Director, Financial Markets, DG FISMA, EUROPEAN COMMISSION** | |
| 12:20 | *Industry Discussion*  **Capital Market Development, Supervision & Stability: Examining The FSB Agenda**  Determining The Future Role Of The Financial Services Industry In Global & European Systems  *Moderator:* **David Schraa, Regulatory Counsel, IIF**  **Sylvie Matherat, Global Head Of Government & Regulatory Affairs, DEUTSCHE BANK**  **Mark Carey, Adviser, Division Of International Finance, FEDERAL RESERVE BOARD**  **Alan Houmann, Managing Director, Head Of Government Affairs, EMEA, CITI**  **Aron Landy, Chief Risk Officer, BREVAN HOWARD** | |
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| 12:50 | *Lunch*   |  |  |  | | --- | --- | --- | | **Q&A With The Supervisors** | | | | *Sign up to join special hosted Q&A’s with key Supervisors speaking during the day. These sessions enable you to put your questions to the supervisor in a relaxed, informal environment and operate under Chatham House Rules* | | | | Q&A 1  **Capital Market Development** | Q&A 2  **Structural Reform** | Q&A 3  **Standardisation** | | |
|  | **Exploring Recent Regulatory Developments** | |
| 13:50 | *Basel Committee Address*  **Simplicity, Comparability & Risk Sensitivity In Regulation**  Are We Moving From Basel III to Basel IV? | |
| 14:15 | **The Future Of The EBA Stress Testing Regime**  **Piers Haben, Director Of Oversight, EUROPEAN BANKING AUTHORITY** | |
| 14:40 | **Rethinking The Future Of Banking Strategy & Management**  How Can Capital, Liquidity, Leverage, Stress Tests, TLAC & Other Regulatory Constraints Be Managed As A Portfolio To Optimize Results?  **Paul Sharma, Managing Director, Financial Industry Advisory Services, ALVAREZ & MARSAL**  **Fernando de la Mora, Managing Director, Spain & Portugal, ALVAREZ & MARSAL** | |
| 15:05 | *Guest FCA Address*  **Understanding The FCA’s Goals For The Financial Services Industry**  What’s Next On The Agenda?  **Mary Starks, Director Of Competition, FCA** | |
| 15:30 | **Managing Required Capital Models Consistently In The Same Institution**  Can Standardized, Advanced & Economic Models Coexist?  **Patrick Sullivan, Product Manager, QRM** | |
| 15:55 | *Industry Perspectives*  **What Will 2016 Look Like?**  Where Now For Financial Services Regulation & How Will The Different Regulatory Initiatives Fit Together?  *Standardisation, Capital Floors, Stress testing, Structural Reform, Conduct…*  *Moderator:* **Barbara Frohn, Managing Director, SANTANDER, Seconded To The IIF**  **Debbie Toennies, Managing Director, Head Of Regulatory Affairs, Corporate & Investment Bank, JP MORGAN CHASE**  **Mattia Rattaggi, Managing Director, Head Of Group Supervisory Relations, UBS**  **Fang Du, Adviser, Division Of Banking Supervision & Regulation, FEDERAL RESERVE BOARD**  **Peter Beardshaw, Managing Director, ACCENTURE FINANCE & RISK SERVICES** | |
| 16:40 | *Chairman’s Remarks* | |
| 16:45 | *Afternoon Tea* | |
|  | **Interactive Regulatory Working Groups** | |
|  | *Benefit from a 15 minute presentation on core areas of regulatory development and then put your questions to the speaker and share experiences with fellow practitioners for the following 15 minutes* | |
| 17:15 | **The FRTB**  Understanding The Scope & Setting The Agenda For Implementing The Fundamental Review Of The Trading Book  **Debbie Toennies, JP MORGAN CHASE & CO** | **Stress Testing & The AQR**  Lessons Learnt & Expectations Moving Forward  **Didier Blanchard, SOCIETE GENERALE** |
| 17:45 | **Risk Data Aggregation**  The BCBS 239: Is There A Glide Path?  **Stephan de Prins, AVANTAGE REPLY**  **& Stefan Weiss, AVANTAGE REPLY** | **Reducing Complexity In Risk Reporting**  The Challenge Of Simplifying A Complex Reality |
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| *18:15* | *RiskMinds 2015 Welcome Drinks – Plus Networking Champagne Roundtables* | |

***Monday 7th December 2015***

In-Depth Technical Workshop

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| 09:00  -  17:00 | **The Latest Strategic Thinking & Practical Insights In Value & Capital Management**  *Led by*  **Tom Wilson, Chief Risk Officer, ALLIANZ** |

***Tuesday 8th December 2015***

**The CRO Forum:** RiskMinds Main Conference Day 1

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| 07.45 | **CRO-Only Breakfast Briefing** with **William Hague, Former Foreign Secretary, Conservative Party Leader & Leader Of The House Of Commons**  Please contact Patrick Sale at [patrick.sale@informa.com](mailto:patrick.sale@informa.com) for more information | |
| 08:00 | *Registration & Coffee* | |
| 08:35 | *Chairman’s Opening Address:* **Dominic Nixon, Financial Services Leader, PwC SINGAPORE** | |
|  | **Reinventing Business Strategy To Fit Economic & Regulatory Expectations** | **RiskMinds Technical Lecture Series** |
| 08:45 | *Guest CFO Address*  **Taking Financial Services To The Next Level**  How Are Financial Services Building A Future Business Strategy Around Regulatory Demands & Industry Developments?  **Chng Sok Hui, Chief Financial Officer, DBS GROUP** |
| **Examining The Importance Of Capital Management For The Value Of A Financial Services Firm In Tomorrow’s World**  **Tom Wilson**  **ALLIANZ** |
| 09:10 | **RiskMinds 2015 Guest CRO Interview**  **Kevin Burrowes, Global Banking & Capital Markets Leader, PwC** *will Interview*  **Marc Moses, Group Chief Risk Officer, HSBC HOLDINGS**  *Points for discussion include:*  - The journey from trading desk to CFO to CRO - The role of CRO in influencing management - Identifying future risks rather than looking backwards |
| 09:40 | **The Future Of Risk**  **Michael Alix, Principal, Financial Services Risk Practice, PwC** | **Post Financial Crisis Operational Risk Modelling**  How Can We Improve Accuracy? |
| 10:10 | *Guest Address*  **The Outlook For Politics, Finance & Society In The Post Crisis Landscape**  **William Hague, Former Foreign Secretary, Conservative Party Leader & Leader Of The House Of Commons** |
| 10:45 | *Morning Coffee* | |
|  | **Traditional Risk Management Vs Modern Day Challenges** | **A Liquidity Journey From Financial Crisis To NSFR, With Intermediate Stops At LCR, Leverage & Funds Transfer Pricing**  **Christopher Blake**  **HSBC** |
| 11:15 | *Geopolitical Briefing*  **The Geopolitical Landscape For 2016**  Examining The Key Forces Shaping Political Risk & The Implications For The Global Financial Services Community  **John Hulsman, Senior Columnist For Foreign Affairs & Political Risk, CITY AM LONDON & Life Member, US COUNCIL ON FOREIGN RELATIONS** |
| 11:45 | *CRO Address*  **Balancing Regulatory Expectations & Strategic Business Developments**  Examining The Many Facets Of The CRO’s Role Moving Forward  **Lewis O'Donald, Chief Risk Officer, NOMURA HOLDINGS** |
| 12:05 | *CRO Response & Discussion*  **Changing Tack**  Are We Ready To Shift From Regulatory Defensive To Risk Management Offensive Mode?  **Gilbert Kohnke, Chief Risk Officer, DANKSE BANK**  **Lewis O'Donald, Chief Risk Officer, NOMURA HOLDINGS**  **Laura Dottori-Attanasio, Chief Risk Officer, CIBC** | **The End Of "Let's Just Use Risk Neutral"**  How Recent Advances In Real World Measure Models Can Improve Your Limits, Liquidity & Capital  **Alexander Sokol**  **COMPATIBL** |
| 12:40 | *The RiskMinds Fireside Chat*  **Reflections Of An Industry Veteran**  What Did We Do Well, And What Not So Well?  **Chris Matten, Partner, Singapore Risk Assurance Practice, PwC** *will host a relaxed chat with*  **Richard Goulding, Group Chief Risk Officer, STANDARD CHARTERED** |
| 13:10 | Lunch – Plus **Meet The Speaker Lunch Tables** Hosted By:   * **Richard Thaler, Charles R. Walgreen Distinguished Service Professor Of Behavioral Science & Economics, BOOTH SCHOOL OF BUSINESS, UNIVERSITY OF CHICAGO** * **Mark Hughes, Chief Risk Officer, RBC** * **Stephen Hart, Chief Risk Officer, SCOTIABANK** | |
|  | **Risk Culture, Conduct & Refocusing On The Customer** | **Risk Appetite Metrics**  **The Technicalities Around**  Implementing Risk Appetite  Metrics |
| 14:10 | *Lessons learned From A Hostage Negotiator*  **Are You Really Listening To Your Customer?**  **Richard Mullender, Former Hostage Negotiator, SCOTLAND YARD** |
| 14:40 | *Guest Academic Address*  **Richard Thaler, Charles R. Walgreen Distinguished Service Professor Of Behavioral Science & Economics, BOOTH SCHOOL OF BUSINESS, UNIVERSITY OF CHICAGO** |
| 15:15 | *CRO Address*  **Putting The Customer At The Heart Of Your Company’s Culture**  How Can The CRO Influence Sentiment, Values & Behaviours Throughout The Firm?  **Wilfred Nagel, Chief Risk Officer, ING GROUP** | **A Masterclass In Negotiation** |
| *Witness a hostage negotiation & see how it changes the way you communicate with colleagues, customers, supervisors and your boss moving forward!*  **Richard Mullender,** *Formerly Of* **SCOTLAND YARD** |
| 15:35 | *CRO’s Response & Discussion*  **The Culture Of Conduct, The Conduct Of Culture**  Overcoming The Challenges of Measuring, Managing & Reporting Hard To Quantify New Risks To The Board  **Kenji Fujii, Executive Officer, Head Of Global Risk Management Group, MIZUHO SECURITIES**  **Johan Andersson, Chief Risk Officer, SEB**  **Jean-Jacques van Helten, Chief Risk Officer, Europe, BMO**  **José Corral, Deputy Chief Risk Officer, GRUPO SANTANDER** |
| 16:15 | *Afternoon Tea* | |
|  | **Future-Proofing Financial Services For Tomorrow’s World** | **The RiskMinds**  **Scenario Game** |
| 16:45 | *Digital Briefing*  **Necessity: The Mother Of Invention?**  How Can Traditional Financial Services Meet The Digital World Head On & Is Banking Ripe For Disruption?  *Online Banking, Micro Finance, Shadow Banking & Crowd Funding….*  **Monty Metzger, CEO, AHEAD OF TIME; Chairman, DIGITALLEADERS.CO & Partner, DIGITAL LEADERS VENTURES** | **Geopolitical Scenario Planning**  *Join our geopolitical expert for a unique session forecasting & ‘war gaming’ future stress scenarios*  **John Hulsman, CITY AM & COUNCIL ON FOREIGN RELATIONS** |
| 17:15 | *CRO’s Response & Discussion*  **Managing Risk In An Environment Of Change**  How Does The CRO Factor Digital Innovations, Cyber Threats, Political & Environment Uncertainty Into Risk Management Strategy  **Tom Wilson, Chief Risk Officer, ALLIANZ**  **Nigel Drury, Group Head Of Risk Management, SCHRODERS**  **Lakshmi Shyam-Sunder, Vice President & Chief Risk Officer, WORLD BANK GROUP**  **Pierpaolo Montana**, **Group Chief Risk Officer,****MEDIOBANCA**  **Colin Church, Chief Risk Officer, EMEA, CITI**  *With Expert Perspective:*  **Monty Metzger, CEO, AHEAD OF TIME; Chairman, DIGITALLEADERS.CO & Partner, DIGITAL LEADERS VENTURES** |
| 17:55 | *Chairman’s Closing Remarks* | |
| 18:05 | RiskMinds 2015 Welcome Drinks | |

*Wednesday 9th December 2015*

**RiskMinds Main Conference Day 2**

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| 08:00 | *Registration & Welcome Coffee* | | | | | | | | | |
| 08:35 | *Chairman’s Opening Address:*  **Daniel Butler, Managing Director, AON BENFIELD** | | | | | | | | **In The Boardroom Risk Discussions** | |
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| 08.45 | *Guest Academic Address*  **The Credit Markets: Is it a Bubble?**  **Ed Altman, Max L. Heine Professor Of Finance, STERN SCHOOL OF BUSINESS, NEW YORK UNIVERSITY** | | | | | | | | *Stress Testing* | |
| 09.25 | *Future For Financial Services Address*  **Bringing The Risk Function Into The Digital Age**  **Steve Culp, Senior Managing Director, ACCENTURE FINANCE & RISK SERVICES** | | | | | | | | *Standardisation* | |
| 09.55 | *Industry Discussion*  **Innovation In Risk Management**  “Insanity Is Doing The Same Thing Over & Over Again But Expecting Different Results"  What Can We Do To Stop Managing Risk From The Rear View Mirror And Start Focusing On What’s Coming Round The Corner?  **Anju Patwardhan, Group Head, Risk Innovation, STANDARD CHARTERED**  **Alan Smith, Global Head Of Risk Strategy, HSBC**  **Andreas Gottschling, Chief Risk Officer, ERSTE GROUP**  **Beat Hodel, Chief Risk Officer, RAIFFEISEN GROUP** | | | | | | | | *Data* | |
| 10:35 | **Latest Thinking & Advances In Operational Risk Models**  How To Meet Regulators Evolving Needs Whilst At The Same Time Delivering Business Value  **Sabrina Veau, Director, AON BENFIELD**  **Giulio Mignola, Group Head Of Enterprise Risk Management, INTESA SANPAOLO**  *Plus other thought leaders from the banking sector tbc* | | | | | | | | *Recovery & Resolution* | |
| 11:10 | *Morning Coffee* | | | | | | | | | |
|  | The Future For Risk Management  *Chair:* **Steve Culp,**  **ACCENTURE** | Recovery, Resolution & Structural Reform  *Chair:* **Gilles Demeulenaere, QRM** | | Regulatory Developments  *Chair:* **Tamar Joulia,**  **IACPM** | | Practical Risk Modelling  *Chair:* **Venkatesan Sukumaran, TATA CONSULTANCY SERVICES** | | | | Stress Testing & Capital Planning  *Chair:* **Jitendra Sharma. KPMG** |
| 11:40 | *Engaged Conversation*  **Risk & The Board**  *15min* Expert solo  The Board's Role In Shaping, Monitoring And Evaluating Bank Culture, Ethics And Conduct  **Martha Cummings**  **FEDERAL RESERVE BANK OF NEW YORK**  *10min* CRO View 1  **Martyn Brush, RBS**  *10min* CRO View 2  **Jacques Beyssade**, **BPCE**  *35min* Discussion | **The Reality Of Structural Reform**  How Will Dodd Frank, The SSM, Ring-Fencing & Other Structural Reform Initiatives Actually Shape The Industry | | **Models, Risk & Their Value To Society**  Is Modelling Still Relevant To Banks, Regulators & The Community It Impacts?  **Alan Smith**  **HSBC** | | **Losing Or Saving Correlation In Multi-Period Default Risk**  **Damiano Brigo**  **IMPERIAL COLLEGE LONDON** | | | | **Stress Testing The UK Banking System**  The 2015 Bank Of England Stress Tests & Vision For The Future  **Rohan Churm**  **BANK OF ENGLAND** |
| 12:15 | **Operationalising Bail-In**  Solutions, Challenges & Opportunities  **Caitriona O’Kelly**  **DEUTSCHE BANK** | | **The New Model of European Model Supervision**  **Ottmar Bongers**  **BAFIN** | | **Validating SIMM**  How Do You Validate A Global Model For SIMM?  **Eduardo Epperlein**  **NOMURA HOLDINGS** | | | | *All Your Questions Answered*  **Stress Testing & AQR**  **Aleksander Petrov**  **MCKINSEY & COMPANY** |
| 12:50 | *Lunch +* **Lunchtime Discussions:**  **Smarter Risk: Trusted Data, Actionable Insights, Smarter Decisions**  **Andrew Aziz, Director, IBM Risk Analytics, Financial Engineering, Research & On-Cloud Solutions, IBM**  **Operational Risk Transfer: A Case Study In Enhancing Risk Management & Capital Efficiency**  Hosted by **AON BENFIELD**  By invitation only. Please contact Patrick Sale at [patrick.sale@informa.com](mailto:patrick.sale@informa.com) for more information | | | | | | | | | |
| 14:30 | **The CRO View Of Cyber Risk**  **Julien Courbe**  **PwC** | | **Resolution & Operational Continuity**  Best Practice Protocols For Closing Non-Viable Elements Of Bank Whilst Keeping Critical Bank Operations Open  **Jaime Vazquez Castro**  **BBVA** | | **The Reality Of SREP**  Creating A Common Supervisory Culture  **Daniel Quinten**  **KPMG** | | **WGMR Margin Requirements**  Market Impact & Potential Responses  **Oliver Frankel**  **GOLDMAN SACHS** | **Credit Stress Tests, Model Uncertainty And Prudent Value Adjustments**  Techniques To Enable You To Take Uncertainty Directly Into Account  **Jorge Sobehart**  **CITI** | | |
| 15:05 | *Expert Presentation: 25mins*  **Digital Finance:** Liberating Financial Markets?  **Kim Wales**  **WALES CAPITAL & CROWDBUREAU**  *Open Audience Q&A: 10mins* | | **The Resolution Weekend**  How Do You Value A Bank Over The Resolution Weekend?  **John Needham**  **RBS** | | **The Interaction & Intersection Of Capital, Liquidity & TLAC Regulation**  How Does This Affect A Bank’s Ability To Make Strategic Decisions?  **Anna Shender, BANK OF AMERICA MERRILL LYNCH** | | *Engaged Conversation*  **SIMM: The Reality Of A Globally Implementable Model**  -How Will The Model Function?  -How Will It Be Used?  -What Are The Implementation Challenges?  -How To Test The Model For Adequacy?  -How Do You Test The Statistical Adequacy Of SIMM?  **Oliver Frankel**  **GOLDMAN SACHS**  **Eduardo Epperlein**  **NOMURA HOLDINGS**  **Tomo Kodama**  **BANK OF AMERICA MERRILL LYNCH**  **Scott Cogswell**  **HSBC** | **Enterprise Stress Testing & Strategic Planning**  **Nancy Masschelein**  **WOLTERS KLUWER FINANCIAL SERVICES**  **Ioannis Akkizidis**  **WOLTERS KLUWER FINANCIAL SERVICES** | | |
| 15:40 | **Agile Risk**  New Thinking To Enhance Effectiveness Of All Three Lines Of Defense While Stabilizing Or Lowering Costs  **Cory Gunderson PROTIVITI** | | *All Your Questions Answered*  **TLAC**  -What will be the calibration?  -What will requirements for groups be?  **Fang Du, FEDERAL RESERVE BOARD** | | **Role Of Digital Forces On Regulatory Compliance**  **S. Varadarajan**  **TATA CONSULTANCY SERVICES** | | **CCP Resiliency**  Strengthening CCP Resiliency Via Skin In The Game & Bolstering The Strength Of The Default Resources  **Ulrich Karl, HSBC** | **Stress Testing Governance & Operational Control** Going Beyond The Numbers  **Stephan Wiehler**  **CREDIT SUISSE** | | |
| 16:15 | *Afternoon Tea* | | | | | | | | | |
| 16:45 | **Data, Data, Data**  *Session 1: 25mins*  **A Regulatory Explanation Of**  **BCBS 239**  Data Quality, Consistency And Timelines  *Session 2: 25mins*  **The Reality For Practitioners**  Implementation & Developing A Systems Capability To Address A Number Of The Bottom Up And Top Down Issues Raised By BCBS 239  **Robert Kahn, AUTOMATED**  **FINANCIAL SYSTEMS**  *Discussion & Audience Q&A: 20mins* | | **Recovery And Resolution Planning**  Developing An Effective Recovery Plan Monitoring Framework  **Annelie Schnarr-Campbell**  **STANDARD BANK** | | **The Standardised Approach & Capital Floors**  The Unintended Consequences Of Standardised Approach Capital Floors  **Wilfried Paus**  **DEUTSCHE BANK** | | **A SIMM-Less Path To Margining Non-Cleared Derivatives?**  **Alexandre Bon**  **MUREX** | **Strategic**  **Stress Testing**  How Can Banks Make The Transformation From Survival To Structured Thinking Regarding The Annual Stress Test And How Best Can We Apply The Data Gathered In Other Areas Of The Business?  **Stephen Bell**  **ULSTER BANK** | | |
| 17:20 | *Working Group*  **Resolution In Reality**  What Does It Mean For Business Models & How Will It Vary Between Specific Banks? | | **Interest Rate Risk In The Banking Book**  Preparing For New Standards  **Henry Norwood**  **QRM**  **Henry Lin**  **QRM** | | **Accounting For Dynamic Initial Margin In Credit Exposure Models**  **Michael Pykhtin**  **FEDERAL RESERVE BOARD** | **Calibrating Scenario Perameters**  Exploring The Diversity Of Approaches Currently Applied  **Drew Johnson**  **UBS** | | |
| 17:55 | Chairman’s Closing Remarks | | Chairman’s Closing Remarks | | Chairman’s Closing Remarks | | Chairman’s Closing Remarks | Chairman’s Closing Remarks | | |
| 18:00 | **Drinks Reception – Plus Practitioner Champagne Roundtables:**  The Future Of Risk: **James Moseley, PwC & George Stylianides, PwC**  Latest Trends In Model Risk Management: **Dominique Bourrat, RISK DYNAMICS**  The Digital World: **Kim Wales, WALES CAPITAL** | | | | | | | | | |
| 19:00 | **The RiskMinds Movie Night: Return Of The Jedi** *– Hosted by Accenture*  *Get ready for the next Star Wars Episode VII by reliving Luke, Han and Leia’s adventures of Endor.*  *Popcorn, dinner and drinks will be served.* | | | | | | | | | |
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*Thursday 10th December 2015*

**RiskMinds Main Conference Day 3**

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| 08:00 | *Registration & Welcome Coffee* | | | | | | | | | |
| 08:20 | *Chairman’s Opening Address:* **QRM** | | | | | | | | **In The Boardroom Risk Discussions** | |
|  |  | | | | | | | |
| 08:40 | *Guest Academic Address*  **Regulatory Risk Measures: Estimation, Robustness, Elicitability & Backtesting**  **Paul Embrechts,** *Professor Of Mathematics & Director Of RiskLab,* **ETH ZURICH** | | | | | | | | *IFRS9* | |
| 09:20 | *The RiskMinds Annual Philosophic Address*  **Nassim Nicholas Taleb,** *Distinguished Professor Of Risk Engineering, Polytechnic Institute,* **NEW YORK UNIVERSITY** *& Author,* **‘The Black Swan’ & ‘Antifragile’** | | | | | | | | *Distributed Ledgers For OTC Derivatives*  **Massimo Morini**  **BANCA IMI** | |
| 09:50 | *Guest Modelling Address*  **New Research On Agent Based Modelling**  **Rick Bookstaber,** *Chief Risk Officer & Managing Director, Office of the Chief Investment Officer,* **UNIVERSITY OF CALIFORNIA BOARD OF REGENTS** | | | | | | | | *Operational Risk* | |
| 10:20 | *Industry Discussion*  **The Future For Modelling & Complexity**  Are Internal Models Dead?  **Maarten Gelderman,** Division Director, Banking Supervision National Institutions, **DE NEDERLANDSCHE BANK**  **Paul Embrechts,** *Professor Of Mathematics & Director Of RiskLab,* **ETH ZURICH**  **Nassim Nicholas Taleb,** *Distinguished Professor Of Risk Engineering, Polytechnic Institute,* **NEW YORK UNIVERSITY** *& Author,* **‘The Black Swan’ & ‘Antifragile’**  **Rick Bookstaber,** *Chief Risk Officer & Managing Director, Office of the Chief Investment Officer,* **UNIVERSITY OF CALIFORNIA BOARD OF REGENTS** | | | | | | | | *How Afraid Should We Be Of Google, Apple & Facebook And What Can Banks Do About It?*  **Periklis Thivaios**  **IE BUSINESS SCHOOL** | |
| 11:00 | **Determining The Future Of The Risk Function**  **Holger Harreis,** *Prinicpal,* **MCKINSEY & COMPANY** | | | | | | | | *The FRTB* | |
| 11.35 | *Morning Coffee* | | | | | | | | | |
|  | The Future For Risk Management  *Chair:*  **Chris Matten,**  **PwC** | Operational Risk & Conduct  *Chair:*  **PROTIVITI** | | Regulatory Developments & FRTB  *Chair:*  **Richard Bennett,**  **WOLTERS KLUWER FINANCIAL SERVICES** | | Practical Risk Modelling  *Chair:* **IBM** | | | | Funding, Liquidity & Accounting |
| 12:00 | *Engaged Conversation*  **Emerging Risks**  Which Emerging Risks Should Be On Our Radars & How Can Banks Better Manage Them?  *Viewpoint 1: 10 mins*  **Frank Klausen**  **NORDEA**  *Viewpoint 2: 10 mins*  **Remedios Ruiz, GRUPO SANTANDER \*tbc**  Audience Q&A: *15 mins* | **Risk Culture & Conduct In Practice**  Moving Beyond Theory, What Does Good Risk Culture Actually Look Like?  **Rafael Gomes**  **ACCENTURE** | | **The FRTB’s Standardised Approach**  Calibrating The Framework & Computing The Sensitivities For The New Standardised Approach  **Diana Iercosan**  **FEDERAL RESERVE BOARD** | | **Model Risk**  Best Practise Strategies To Capitalise Model Risk- What Are The Difficulties?  **Javier Torres**  **GRUPO SANTANDER** | | | | **Analysing & Managing Model Risk In A Bank’s Liquidity Risk Framework**  **Andreas Heise**  **DEUTSCHE BANK** |
| 12:35 | **The Enhanced Role Of The Buy Side Risk Manager** **Kevin Barry**  **PwC** | **How Do You Measure Risk Culture Across The Organisation?**  Who Coordinates The Efforts, Where Does It Sit In The Firm & Who’s In The Driving Seat?  **Joyce Clark**  **MCKINSEY & COMPANY** | | **Comparing The Internal Model & The Standardised Approach To FRTB**  Methodologies, Back Testing And P&L Distributions  **Jonathan Berryman**  **SUNGARD** | | *All Your Questions Answered*  **Model Risk & Validation**  -Inventories For Model Risk  -New Documentation Requirements,  -Setting Up A Governance Structure  **Keith Garbutt**  **CREDIT SUISSE** | | | | **Liquidity Risk Management For**  **Investment Funds**  - Liquidity Risk Management  Framework  - Investor Liquidity Profile & Redemption Analysis  **Roderick Fisher, STATE STREET GLOBAL EXCHANGE** |
| 13:10 | *Lunch +* **Learning, Discussions & Networking** | | | | | | | | | |
| 14:20 | **Franchise Risk & Risk Appetite**  **Dominique Bourrat**  **RISK DYNAMICS** | | **Modern Operational Risk Management**  What Should Op Risk Managers Do Differently In The Current Market Environment?  **Bertrand Hassani**  **SANTANDER** | | **Backtesting Expected Shortfall (ES)**  Assessing Conservativeness Of ES Estimates & Quantifying ES Understatements  **Mark Nyfeler**  **UBS** | | **Myths & Pitfalls In PiT Versus TtC Credit Risk Management**  **Philipp Gerhold**  **d-fine** | **Capital And IFRS9 Provisioning Models**  Understanding The Differences, Complexities And Challenges Of Running These Models Alongside Each Other  **Maxine Nelson**  **HSBC** | | |
| 14:55 | **Optimizing Bank Performance Under Regulatory Constraints**  **Pieter Klaassen**  **UBS**  **& Idzard van Eeghen**  **RBS** | | **Op Risk In A Post AMA World**  Using Risk Appetite Metrics To Steer The Operational Risk Profile Of The Business  **Davide Bazzarello**  **UNICREDIT** | | **IDR In The FRTB**  Best Practices For Modelling Incremental Default Risk In Fundamental Review Of The Trading Book  **Rita Gnutti**  **INTESA SANPAOLO** | | **Back To Basics**  Basic Vs Advanced –Determining The Best Approach For Covering Exotic Derivatives Under Counterparty Risk IMM: Are We Too Attached To Advanced Methodology And Infrastructure?  **Vladimir Chorniy**  **BNP PARIBAS**  **Vinay Kotecha, BNP PARIBAS** | **IFRS 9 Impairment**  An Implementation Example  **Manuele Iorio**  **MOODY’S ANALYTICS** | | |
| 15:30 | **New Academic Research**  How Do Risk Managers Become Influential? | | **Model01**  Quantifying The Risk Of Incremental Model Changes  **Damian Abasto**  **WELLS FARGO** | | **FRTB QIS**  Understanding The Results, The Operational Risk Challenges And How Best To Utilise The QIS Results  **Jim Congleton**  **STANDARD CHARTERED** | | **Developing The Stress Test For The Future**  What Should We Be Doing Beyond What’s Required?  **Eduardo Canabarro**  **MORGAN STANLEY** | **TTC Vs PIT Methodologies For Provisioning & Capital**  **Models**  Understanding The Impact On General Credit Portfolio Modelling & IFRS9 Calculations  **Michael Kalkbrener**  **DEUTSCHE BANK** | | |
| 16:05 | *Afternoon Tea* | | | | | | | | | |
| 16:40 | *QuickFire Thinking*  **Cyber Security 101**  *Perspective 1: 25mins*  **Lessons Learned From Managing Cyber Risk At The Olympics**  **Robert Pritchard**  **THE CYBER SECURITY EXPERT**  *Perspective 2: 25mins*  **Meet The Ethical Hacker**  Just What Is The Typical Profile Of A Cyber Hacker?  How Sophisticated Are They?  How Vulnerable Is Your Institution?  **Jamie Woodruff, Ethical Hacker, Cyber Security**  **Expert & Certified**  **Penetration Tester**  *Discussion & Audience Q&A: 20mins* | | **Scenario Analysis For Operational VaR**  How To Factor This Into Your VaR Framework For Operational Risk Modelling?  **Klaus Boecker**  **DEUTSCHE PFANDBRIEFBANK** | | **FRTB & The Profit Attribution Analysis**  How To Deal With The Infrastructure Challenges Of The Profit Attribution Analysis Requirements Of The FRTB? | | **Interest Rates In The Real World**  How Interest Rates Behave In Real World Vs Risk Neutral World  **John Hull**  **UNIVERSITY OF TORONTO** | **The Reality Of IFRS9**  Dealing With The New Infrastructure, Implementation, Methodology & Financial Instrument Classifications  **Vivien Brunel**  **SOCIETE GENERALE**  **& Benoit Sureau**  **SOCIETE GENERALE** | | |
| 17:15 | **Learning Lessons From The GFC & Identifying Emerging Op Risks**  Op Risk Transformation. Regulatory Change; New Technology & Operating Models; Macroeconomics; And Societal & Political Change  **Michael Grimwade**  **MITSUBISHI UFJ** | | **Leverage Ratio, LCR & XVA**  How Best To Incorporate The Leverage Ratio & LCR Into XVA?  **Andrew Green**  **LLOYDS BANKING GROUP** | | **Risk vs Pricing**  Models, Validation, Regulations  **Massimo Morini**  **BANCA IMI** | **IFRS9: The New Impairment Methodology**  What Will It Mean?  **Ralf Leiber**  **DEUTSCHE BANK** | | |
| 17:50 | Chairman’s Closing Remarks | | Chairman’s Closing Remarks | | Chairman’s Closing Remarks | | Chairman’s Closing Remarks | Chairman’s Closing Remarks | | |
| 17:55 | *End Of RiskMinds 2015 Main Conference* | | | | | | | | | |

***Friday 11th December 2015***

In-Depth Technical Workshops

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| 09:00  -  17:00 | **Risk Management In The Real World Workshop**  *Led by*  **Nassim Nicholas Taleb, Distinguished Professor Of Risk Engineering, Polytechnic Institute, NYU STERN**  **Stress Testing Workshop**  *Led by*  **Eduardo Canabarro, Managing Director, Head Of Credit & Market Quantitative Risk, MORGAN STANLEY**  **Dan Rosen, Managing Director, Risk & Analytics, S&P CAPITAL IQ**      **Credit Risk Workshop**  *Led by*  **John Hull, Maple Financial Professor Of Derivatives & Risk Management, UNIVERSITY OF TORONTO**      **Effectively Managing Cyber Security In Financial Services Firms:**  **The Past, Present & Future**  *Hosted by*  **Robert Pritchard, Cyber Security Advisor for The 2012 Olympics; Founder, THE CYBER SECURITY EXPERT**  **& Associate Fellow For Cyber, RUSI**    **XVA: Models & Model Risks**  *Led by*  **Andrew Green, Head of CVA/FVA Quantitative Research, LLOYDS BANKING GROUP** |