

Risk USA [www.riskusa.com](http://www.riskusa.com) | Day One November 8, 2018

**MAIN CONFERENCE PROGRAM**

7:30	<p><b>Invitation only breakfast briefing</b></p> <p><b>Integrating cybersecurity and operational risk to meet regulatory compliance and business challenges</b>            Financial institutions are quickly coming to understand the pervasive nature of global IT and cyber risks and increasing pressure from internal and external stakeholders to effectively prepare for threats and mitigate their impact while meeting data privacy regulatory requirements. In this session you'll hear from clients and leading practitioners from Promontory on how to best plan and execute comprehensive cybersecurity and IT Risk programs. You'll also learn how IBM OpenPages is helping clients connect with the first line of defense to collect information, test controls, and measure IT risk through a new streamlined self assessment solution. Attend this session to learn how to:</p> <ul style="list-style-type: none"> <li>• Identify and manage the latest threats and vulnerabilities</li> <li>• Integrate IT risk as part of a comprehensive GRC strategy</li> <li>• Understand IT risks in the context of the business</li> </ul> <p>Speakers:  <b>Patrick Batson</b>, Senior GRC Consultant, IBM – Watson Financial Services  <b>Judith Pinto</b>, Managing Director, Promontory Financial Group</p>
8:00	<p><b>Registration and continental breakfast</b></p>
8:45	<p>Welcome remarks: <b>Tom Osborn</b>, Desk Editor, Risk Management, RISK.NET</p>
8:50	<p><b>Moving from analog to digital: A new paradigm for risk management</b></p>

	<p>Today, a new model for risk management is required – adaptive digital risk management – which manages risks associated with the digital transformation of the front-to-back-office, as well as fully testing and deploying digital strategies to better manage and monitor the business. A recent EY report identifies five critical capabilities required to convert from analog to digital risk management and four key risk imperatives that need to be addressed:</p> <ul style="list-style-type: none"> <li>• Leveraging risk management to enable business transformation and sustained growth</li> <li>• Adapting to a risk environment and risk profile that is changing faster and more intensively than ever</li> <li>• Delivering risk management effectively and efficiently</li> <li>• Managing through and recovering from disruptions</li> <li>• Innovative technologies and data usage in financial services, coupled with an evolving regulatory landscape, drive new opportunities and risks</li> </ul> <p><b>Cindy Doe</b>, Principal, ERNST &amp; YOUNG LLP</p>
9:10	<p><b>Keynote address: The future of risk management – challenges and opportunities in a rapidly changing environment</b></p> <ul style="list-style-type: none"> <li>• How will changes in technology affect our approach to Risk Management (e.g., process automation, AI, cyber-security)?</li> <li>• How will our business model evolve within the framework of heightened standards?</li> <li>• Why a principles-based approach is superior to a rules-based approach to managing risk?</li> <li>• Reputation risk in the age of social media</li> </ul> <p><b>Malcolm D. Griggs</b>, Executive Vice President, Chief Risk Officer, CITIZENS BANK</p>
9:50	<p><b>Panel: Life after LIBOR: update on efforts to develop alternative benchmark and implications for market participants</b></p> <ul style="list-style-type: none"> <li>• The next steps for IBOR benchmarks and its global implications</li> <li>• Implications for existing Libor referenced contracts that will need to find alternative or a proxy by 2021 when it will be no longer mandatory to report</li> <li>• Challenges involved with the transition of financial market contracts from interbank rates to risk-free rates</li> <li>• How is this likely to transition given the volumes?</li> <li>• What are the challenges to transition and what is the industry doing to support benchmark transition planning efforts?</li> </ul> <p><b>Moderator: Robert Mackenzie Smith</b>, Staff Writer, Derivatives Desk, RISK.NET  <b>Roy Choudhury</b>, Partner, Financial Services Advisory, ERNST &amp; YOUNG  <b>Blake Gwinn</b>, Vice President, Rates Strategy, RBS NATWEST US  <b>Matthew McCormick</b>, Research Economist, OFFICE OF FINANCIAL RESEARCH  <b>Peter Phelan</b>, Deputy Assistant Secretary for Capital Markets, US TREASURY  <b>Subadra Rajappa</b>, Head US Rates Strategy, SOCIETE GENERALE</p>
10:30	<p><b>Leveraging Big Data, Cloud and AI to Transform Financial Risk</b></p> <p>Managing financial risk is becoming more complex as financial institutions face new and increasing demands from their stakeholders, competitors and regulators. Join this session to learn more about:</p> <ul style="list-style-type: none"> <li>• Addressing these demands in an agile manner to gain insights from increasingly higher volumes of complex data and analytics while also lowering total cost of ownership</li> </ul>

	<ul style="list-style-type: none"> <li>The value of Technology as an enabler to the business</li> <li>Examples of how advances in technologies such as big data, cloud, and AI are helping to transform both the way financial risk analytics are calculated and the business operations that utilize them</li> </ul> <p><b>Curt Burmeister</b>, Director, Research, Innovation &amp; Financial Engineering, Financial Risk, IBM</p>			
11:10	<p><b>Morning break and knowledge café</b></p> <p><i>Grab a coffee and join a table of your choice in the exhibition area to share ideas and network with fellow industry professionals.</i></p> <ol style="list-style-type: none"> <li><i>Global macro risks</i> led by <b>Hilmar Schaumann</b>, Head of Risk Management for Global Rates, G10 FX, Global Financing and Futures, and Commodities, BANK OF AMERICA MERRILL LYNCH</li> <li><i>Where are we in the credit cycle and what are the risk management implications?</i> Led by <b>Rodney Sunada-Wong</b>, Chief Risk Officer, U.S. Institutional Broker-Dealer, U.S. and Mexican Derivatives Swaps Dealers, Market, Credit, Operational and Liquidity risk, MORGAN STANLEY</li> <li><i>SOFR implementation</i> led by <b>David Wagner</b>, Adjunct Professor, FORDHAM UNIVERSITY</li> <li><i>Stress testing and capital management: market and credit risk</i> Led by <b>Shahed Shafi</b>, Senior Market Risk Group Manager, Director, Counterparty Portfolio Optimization, CITIGROUP</li> </ol> <p><i>Speakers from the 9:50 Libor panel will be available to take questions in the VIP lounge</i></p>			
	<b>Stream one: Market risk</b>	<b>Stream Two: Credit risk</b>	<b>Stream three: Risk management for asset managers</b>	<b>Stream four: Balance sheet and capital management</b>
	Chairman: <b>Mark Feeley</b> , Research Director, CHARTIS	Chairman's: <b>Hakan Danis</b> , Director of Stress Testing, UNION BANK	Chairman: <b>Pietro Toscano</b> , Head of Multi-Asset and Alternatives Risk, OPPENHEIMERFUNDS	Chairman: <b>Donna Howes</b> , Lecturer, UCONN and former Chief Risk Officer, SANTANDER US
11:40	<p><b>Panel: How are banks preparing for changes to FRTB?</b></p> <ul style="list-style-type: none"> <li>What do we think regulators are planning to do and their timelines?</li> <li>Are we expecting a complete removal?</li> <li>Are banks preparing for complete push out of the rule?</li> </ul>	<p><b>Credit modeling in the age of FinTech and AI</b></p> <ul style="list-style-type: none"> <li>Machine learning from your Chief Credit Officer</li> <li>Intertwining first and second lines without blurring them</li> <li>Processing the model of a continuous modeling process</li> <li>CCAR, FP&amp;A, CECL, and the elusive single source of truth</li> </ul>	<p><b>Panel: SEC liquidity reporting rules implementation and different liquidity definitions</b></p> <ul style="list-style-type: none"> <li>What is your definition of liquidity?</li> <li>Different regulatory jurisdictions and liquidity interpretations</li> <li>How is the buy side looking to implement the new liquidity rules?</li> <li>How do you manage the portfolio level liquidity?</li> </ul>	<p><b>Extended session: New risk stress buffer and capital changes</b></p> <ul style="list-style-type: none"> <li>Changes to the LCR requirement</li> <li>Revisions to the Basel capital</li> <li>Volcker rule changes</li> <li>GSIB methodology</li> <li>Fed's new stress regime scoring</li> </ul> <p><b>Donna Howes</b>, Lecturer, UCONN and former Chief Risk Officer, SANTANDER US</p>

	<ul style="list-style-type: none"> <li>• What are the potential risks should implementation go according to plan?</li> <li>• How are banks viewing the future of FRTB?</li> </ul> <p>Moderator: <b>Mark Feeley</b>, Research Director, CHARTIS  <b>Han Zhang</b>, Managing Director, Head of Market Risk Analytics, WELLS FARGO  <b>Charles Tao</b>, Director, CITI  <b>Guowei Zhang</b>, Capital Policy Risk Expert, OCC</p>	<p><b>Viktor Ziskin</b>, Co-Head of Banking, Beacon platform, BEACON</p>	<ul style="list-style-type: none"> <li>• How to effectively allocate budget to meet this regulatory requirement?</li> </ul> <p>Moderator: <b>Pietro Toscano</b>, Head of Multi-Asset and Alternatives Risk, OPPENHEIMERFUNDS  <b>Ross Cuddeback</b>, Head of Investment Risk, Americas, DWS GROUP  <b>Michelle McCarthy Beck</b>, Chief Risk Officer, Retail and Institutional Financial Services, TIAA  <b>Sahil Kapoor</b>, Vice President, Risk Solutions, STATE STREET CORPORATION  <b>Ken Winston</b>, Chief Risk Officer, WESTERN ASSET MANAGEMENT</p>	
12:20	<p><b>Margin valuation adjustment: future initial margin for client trades and dynamic hedges</b></p> <p><b>Andrew McClelland</b>, Director, Quantitative Research, NUMERIX</p>	<p><b>Panel: What have we learnt from the CECL practice run ahead of the 2020 go live deadline</b></p> <ul style="list-style-type: none"> <li>• The 'why's and how's' for understanding and making CECL work</li> <li>• What different credit models are banks in the process of implementing?</li> <li>• Are there linkages between CCAR models with CECL credit loss forecast?</li> <li>• The potential risks should the implementation not go according to plan</li> </ul> <p>Moderator: <b>Hakan Danis</b>, Director of Stress Testing, UNION BANK  <b>Jonathan G. Harris</b>, VP, Manager Non-Retail Credit Risk Analytics, TD BANK  <b>Santosh Mishra</b>, Head of Risk Analytics, KAYBANK  <b>Joel Toms</b>, Managing Director, BLACKROCK</p>	<p><b>Panel: How can asset managers better define risk appetite</b></p> <ul style="list-style-type: none"> <li>• ERM stress testing concepts at banks that would be relevant to buy side</li> <li>• Capital allocation concepts that the buy side should consider adopting</li> <li>• What should be measured and how is it measured when allocating capital at an enterprise level?</li> </ul> <p>Moderator: <b>Ken Perry</b>, former Chief Risk Officer, OCH ZIFF CAPITAL MANAGEMENT  <b>Fabrice Fiol</b>, Managing Director, US Enterprise Risk Management (ERM) Deputy Head, SOCIETE GENERALE  <b>Julie Sherratt</b>, Managing Director, Risk Management, TD ASSET MANAGEMENT  <b>Peruvemba Satish</b>, Senior Vice President and Portfolio Manager, Director of Global Analytics, AMERICAN CENTURY INVESTMENTS</p>	

1:00	<p><b>Sit down lunch and networking</b></p> <p style="text-align: center;"><b>1:15pm Lunchtime interactive roundtables:</b></p> <ol style="list-style-type: none"> <li>1. <i>ERM: Building bridges between front office traders, risk managers and quants led by <b>Ken Abbott</b>, former Chief Risk Officer for the Americas, BARCLAYS and Professor at BARUCH</i></li> <li>2. <i>ALM in current credit cycle and interest rate environment led by <b>Rodney Sunada-Wong</b>, Chief Risk Officer, U.S. Institutional Broker-Dealer, U.S. and Mexican Derivatives Swaps Dealers, Market, Credit, Operational and Liquidity risk, MORGAN STANLEY</i></li> <li>3. <i>Translating technology to business risk – how IT and risk can work together to improve the IT risk at the organization led by <b>Apollo Wong</b>, Chief Risk Officer, ANTECAPIO INVESTMENT PARTNERS</i></li> <li>4. <i>Tone at the top - a strong governance framework led by <b>Leon Xin</b>, Head of Risk and Portfolio Construction and Hedge Fund Strategist for the CIO team of the Endowments and Foundations Group, JP MORGAN ASSET MANAGEMENT</i></li> <li>5. <i>Stress testing led by <b>Robert Linklater</b>, Head of Stress Testing and Capital Analytics, TD BANK</i></li> <li>6. <i>Connect the power of collaboration through data driven insights led by <b>Lin Lu</b>, Head of Operational Risk, FREDDIE MAC</i></li> <li>7. <i>Data privacy rules in the US and globally - lessons learned in the trenches led by <b>Patrice Brusko</b>, Head, US Office of the Chief Data Officer and Privacy, TD BANK</i></li> <li>8. <i>GRC and the cloud: Shifting risk management to a continuous compliance approach led by <b>John McDonald</b>, Head of Financial Service Compliance – Americas, AMAZON WEB SERVICES</i></li> </ol> <p>1:30pm Q/A interview with <b>Malcolm D. Griggs</b>, Executive Vice President, Chief Risk Officer, CITIZENS BANK interviewed by <b>Kris Devasabai</b>, New York Bureau Chief, RISK.NET – VIP lounge</p>			
2:15	<p><b>All my intelligence is artificial – an asset management perspective</b></p> <p><b>Harry Chopra</b>, Chief Client Officer, AXIOMSL</p>	<p><b>Panel: How to derive value and allocate risk capital profitably despite conservative credit models?</b></p> <ul style="list-style-type: none"> <li>• Business impact of Basel III changes and Basel IV rules on capital</li> <li>• How to operate and implement profitable measures in allocation of risk capital?</li> <li>• How do you move capital and recalculate losses more effectively?</li> <li>• How to avoid drawdowns on capital with running both CECL and CCAR models</li> </ul> <p><b>Moderator: Robert Linklater</b>, Head of Stress Testing and Capital Analytics, TD BANK</p> <p><b>Arnisa Abazi</b>, Managing Director, Quantitative Risk and Stress Testing, CITI</p>	<p><b>Factor timing – do managers have skill in timing factors?</b></p> <ul style="list-style-type: none"> <li>• How can we measure factor timing in manager returns?</li> <li>• Has factor timing added value?</li> <li>• What types of strategies were the most successful in factor timing?</li> <li>• How do we determine which managers have skill?</li> </ul> <p><b>Andrew Chin</b>, Chief Risk Officer and Head of Quantitative Research, ALLIANCEBERNSTEIN</p>	<p><b>Managing interest rate risk and implications for asset managers</b></p> <ul style="list-style-type: none"> <li>• Changing structure of the interest rate market</li> <li>• Impact on bank balance sheets</li> <li>• Risks and opportunities for active managers</li> </ul> <p><b>Dmitry Green</b>, Managing Director, Chief Risk Officer, MARINER INVESTMENT GROUP</p>

		<p><b>Raphael Ereyi</b>, Senior Vice President, Regulatory Interpretations Team, WELLS FARGO</p> <p><b>Joseph Hwang</b>, Managing Director, Regulatory Policy, GOLDMAN SACHS</p>		
2:55	<p><b>Interactive session: war games scenarios, best practice and implementation exercise</b></p> <p><i>In this scenario, workshop participants are introduced to different market risk scenarios that is still unfolding and asked to consider the immediate steps they would advise their firm to take based on the information available at each stage.</i></p> <ol style="list-style-type: none"> <li>1. Collapse of Major Central Counterparty (CCP) led by <b>Mark Feeley</b>, Research Director, CHARTIS</li> <li>2. <i>Geopolitical and Trade-war risk between USA and China</i> led by <b>Apollo Wong</b>, Chief Risk Officer, ANTECAPIO INVESTMENT PARTNERS</li> <li>3. <i>Significantly higher than expected inflation prints</i> led by <b>Hilmar Schaumann</b>, Head of Risk Management for Global Rates, G10 FX, Global Financing and Futures, and Commodities, BANK OF AMERICA MERRILL LYNCH</li> </ol>	<p><b>Panel: Where are we in the credit cycle and what does this mean for credit risk managers?</b></p> <ul style="list-style-type: none"> <li>• Yield curve exposure and potential recession on the horizon</li> <li>• What will be the advent of a credit cycle destabilization?</li> <li>• Credit spreads are tight and there is no more room for them to go down – how quickly will they rise and will they drift or hike?</li> <li>• Projecting CECL losses forecast to determine the next credit cycle and its severity</li> <li>• What do the Credit Risk Indicators tell us?</li> </ul> <p><i>Moderator: Jonathan G. Harris</i>, VP, Manager Non-Retail Credit Risk Analytics, TD BANK</p> <p><b>Saad P Aslam</b>, Credit Risk Review, Independent Risk Management, PNC</p> <p><b>Ozgur Berkmen</b>, SVP, Head of Market Risk Model Validation, SUNTRUST</p> <p><b>Joseph Ceonzo</b>, Head of Enterprise Risk Management, LAZARD</p> <p><b>Hakan Danis</b>, Director of Stress Testing, UNION BANK</p>	<p><b>Fireside chat: Risk management and modelling for illiquid assets</b></p> <ul style="list-style-type: none"> <li>• How to manage and model the risk of illiquid assets, such as private equity and direct real estate?</li> <li>• How to model the risk of portfolios with both publically traded assets and illiquid assets?</li> <li>• Long term capital market assumptions, and portfolio optimization</li> <li>• Covariance matrix covering both liquid and illiquid assets</li> <li>• Cash flow and liquidity planning</li> </ul> <p>Moderator: <b>Leon Xin</b>, Head of Risk and Portfolio Construction and Hedge Fund Strategist for the CIO team of the Endowments and Foundations Group, JP MORGAN ASSET MANAGEMENT</p> <p><b>Jian Zhang</b>, Principal, ADAMS STREET PARTNERS</p> <p><b>Amy Wierenga</b>, Partner, Chief Risk Officer, BLUE MOUNTAIN CAPITAL MANAGEMENT</p>	<p><b>Building a CECL platform with Balance Sheet forecasting in mind (ALM, FP&amp;A, CCAR)</b></p> <ul style="list-style-type: none"> <li>• CECL will require more frequent and complex execution than CCAR and Incurred Loss, and therefore more efficient and automated implementation</li> <li>• Consider leveraging the development of CECL implementation technology as the launch-point for more sophisticated and efficient CCAR and credit-adjusted Balance Sheet execution</li> <li>• Better data sourcing, staging and storage, execution automation, and methodology improvements should be built with CCAR and BaU in mind</li> </ul> <p><b>Joel Toms</b>, Managing Director, BLACKROCK</p>

	<b>War games scenarios referee:</b> <b>Sidhartha Dash</b> , Research Director, CHARTIS			
3:35	<b>Afternoon coffee break and networking</b> Q/A with Chartis in the VIP lounge			
4:00	<b>KPMG LIBOR Transition Solution Leader</b> <b>Sonia Soni</b> , Director, Capital Markets Advisory Services, KPMG			
4:30	<b>The way to neutral: rising rates and financial stability risks</b> <b>Allan Malz</b> , Adjunct Associate Professor, COLUMBIA UNIVERSITY			
5:00	<b>Panel: A decade after Lehman's collapse – have we done enough to avert another crisis?</b> <ul style="list-style-type: none"> <li>• How do you keep the experiences and data of the 2008 crisis in your models?</li> <li>• Current and near-future key trends that will supercharge risk department</li> <li>• Other issues on the horizon that are perceived to affect market liquidity</li> <li>• What should be CRO's priorities for the next decade?</li> </ul> Moderator: <b>Tom Osborn</b> , Desk Editor, Risk Management, RISK.NET <b>Tim Cuddihy</b> , Managing Director of Financial Risk Management, DTCC <b>Dennis McLaughlin</b> , Group Chief Risk Officer, LCH <b>Christopher R. Perkins</b> , Managing Director, Global Head of OTC Clearing, CITI			
5:40	Chairman closing remarks: <b>Tom Osborn</b> , Desk Editor, Risk Management, RISK.NET			
5:45	Drinks reception			

**Day Two, November 9, 2018**

	<b>Breakfast briefings:</b>			
7:30	<b>Panel: Gaining competitive advantage through deploying AI techniques for model risk management</b> <ul style="list-style-type: none"> <li>• Benefits of machine learning for modelling</li> <li>• Quantifying model uncertainty with AI</li> <li>• Can machine learning assist with model validation?</li> <li>• ML and stress testing models</li> <li>• Model interconnectedness</li> </ul> <b>Moderator: Ozgur Berkmen</b> , SVP, Head of Market Risk Model Validation, SUNTRUST			

	<p><b>Shannon Kelly</b>, Director, Model Validation, ZIONS BANKCORP  <b>Gus Koutsoumbelas</b>, Director, Americas Model Risk Management, MUFG Union Bank  <b>Julia Litvinova</b>, Managing Director, Head of Model Validation and Analytics, STATESTREET  <b>Daniel Ward</b>, Head of CIB US Model Risk Management, RISK Innovation, BNP PARIBAS</p>		
8:30	<b>Registration and continental breakfast</b>		
8:50	Chairman opening remarks: <b>Tom Osborn</b> , Desk Editor, Risk Management, RISK.NET		
9:00	<p><b>Keynote: The role of new technology in risk management</b></p> <p><b>Darrel Yawitch</b>, Chief Risk Officer, MAN SOLUTIONS, MAN AHL and MAN GLG</p>		
9:40	<p><b>Fireside Chat: Cloud is the tech in regtech</b>  In the increasingly complex and ever-evolving regulatory environment, cloud is emerging as a key enabler of compliance. Cloud is a fast-moving, always-on environment and can deliver speed, security, and transparency in new ways.</p> <p>Attend this session to hear how cloud-based solutions are transforming organizational approaches by easing compliance with FRTB, xVA, AML-KYC, and other requirements.</p> <p>Moderator: <b>Peter Williams</b>, Head of Global Financial Services Partner Technology, AWS  <b>Andrew Aziz</b>, Global Head of Financial Risk Analytics, IHS MARKIT  <b>Normand Tanguay</b>, Head of Risk – Americas, MUREX  <b>Bill Waid</b>, Vice-President and General Manager – Decision Management Suite, FICO</p>		
10:20	<p><b>Morning break and knowledge café</b></p> <p><i>Grab a coffee and join a table of your choice in the exhibition area to share ideas and network with fellow industry professionals.</i></p> <ol style="list-style-type: none"> <li><i>How much liquidity buffer is enough buffer? Did regulators overreach?</i> led by <b>Christian Pichlmeier</b>, Head of Liquidity Risk, MUFG UNION BANK</li> <li><i>How can CROs measure risk culture?</i> led by <b>Donna Howes</b>, Lecturer, UCONN and former Chief Risk Officer, SANTANDER US</li> <li><i>Defining first vs second line of defence</i> led by <b>Farhan Amin</b>, Regional Head of Control Office, Global Markets Americas, HSBC Global Markets America</li> <li><i>Model validation</i> led by <b>Shannon Kelly</b>, Director, Model Validation, ZIONS BANKCORP</li> </ol> <p><i>Speakers from the 7:30am Breakfast Briefing Model Risk panel will be available to take questions in the VIP lounge</i></p>		
	<b>Stream one: FinTech applications</b>	<b>Stream Two: Machine learning and data analytics in risk management</b>	<b>Stream three: Insurance risk</b>
			<b>Stream four: Funding and liquidity</b>



	Chairman: <b>Elliot Noma</b> , Managing Director, GARRETT ASSET MANAGEMENT	Chairman: <b>Sidhartha Dash</b> , Research Director, CHARTIS	Chairman: <b>Aymeric Kalife</b> , Head of Savings, AXA GROUP RISK MANAGEMENT	Chairman: <b>Donna Howes</b> , Lecturer, UCONN and former Chief Risk Officer, SANTANDER US
10:50	<p><b>Fintech and innovation impacts on risk: cause or cure?</b></p> <p><b>Mark Rodrigues</b>, General Partner, Illuminate Financial</p>	<p><b>Panel: Effective model risk validation with machine learning</b></p> <ul style="list-style-type: none"> <li>• Is it safe to use machine learning for model risk?</li> <li>• How can machine learning save costs on model risk validation?</li> <li>• What are the limitations of machine learning?</li> <li>• What model risk tasks should be done in house and which should/could be outsourced and which can you automate?</li> <li>• Do we need to validate even the simplest tasks?</li> </ul> <p>Moderator: <b>Bernhard Hientzsch</b>, Managing Director, Head of Model, Library and Tools Development, WELLS FARGO  <b>Bin Duan</b>, SVP, US Head of Model Risk Execution, TD BANK  <b>Stephen Hsu</b>, SVP, Head of Model Risk Management, PACIFIC WEST BANK  <b>Julia Litvinova</b>, Managing Director, Head of Model Validation and Analytics, STATESTREET</p>	<p><b>Portfolio optimization under economic and regulatory capital constraints</b></p> <p><b>Vinaya Sharma</b>, Actuary and Managing Director, QRM</p>	<p><b>Panel: Enhanced prudential standards and the new liquidity review process</b></p> <ul style="list-style-type: none"> <li>• Latest guidance from the regulator on the review process</li> <li>• Who is responsible for the review, is it the second line risk or third line audit? Should it be proposed by the treasury and reviewed by second line?</li> <li>• Should there be another risk group created for this process?</li> <li>• What does this mean for stress testing assumptions?</li> </ul> <p>Moderator: <b>Kris Devasabai</b>, New York Bureau Chief, RISK.NET  <b>Alexander Craig</b>, Managing Director, Head of US Liquidity and SIRR Oversight, RBC  <b>Vineet Gumasta</b>, Regional Head of Balance Sheet Risk, RABOBANK  <b>Steven Hageman</b>, Senior Treasury and Risk Management Executive, SOCIETE GENERALE</p>
11:30	<p><b>How Chief Risk Officer should break the organisational silos</b></p> <p><b>Abhijit Akerkar</b>, Head of Applied Sciences - Business Integration, Group Digital and Transformation, LLOYDS BANKING GROUP</p>	<p><b>Panel: Data science and risk mitigation techniques</b></p> <ul style="list-style-type: none"> <li>• Can customer personalization of services be perceived as invasion of data privacy laws?</li> <li>• How can we use data science for real time cyber threat detection and prevention?</li> <li>• What kind of potential risks does data science have and how to we</li> </ul>	<p><b>11:20 Fireside chat: Risk transfer solutions to enable the insurance business</b></p> <ul style="list-style-type: none"> <li>• New insurance products and innovations</li> <li>• Effective solutions to overcome typical business hurdles</li> <li>• How to enable transactions and investments while mitigating downside capital impact</li> </ul>	<p><b>Effective early warning indicators and framework limits in liquidity risk</b></p> <ul style="list-style-type: none"> <li>• What is the difference between early warning indicators and limits?</li> <li>• Governance and escalation process</li> <li>• Who is actually monitoring the limits and escalation process?</li> </ul>

		<p>protect the business against those?</p> <ul style="list-style-type: none"> <li>Can cognitive computing shrink the haystack to identify insider threat and fraud in real time?</li> </ul> <p><b>Moderator: Joshua Kotok</b>, Chief Risk and Compliance Officer, FIRST SAVINGS BANK  <b>Zachary Hanif</b>, Director, Principal Machine Learning Engineer, CAPITAL ONE  <b>Andrew He</b>, SVP Head of US GRA FCR Analytics, HSBC  <b>Lei "Ray" Mi</b>, Senior Data Scientist, AYASDI  <b>Charles Tao</b>, Director, CITI</p>	<p>associated with business decisions</p> <p>Moderator: <b>Vinaya Sharma</b>, Actuary and Managing Director, QRM  <b>Imir Arifi</b>, Head of Artificial Intelligence and Machine Learning, HCSC  <b>Aymeric Kalife</b>, Head of Savings, AXA GROUP RISK MANAGEMENT</p>	<ul style="list-style-type: none"> <li>Who is overlooking the remediation process when breached?</li> </ul> <p><b>Christian Pichlmeier</b>, Head of Liquidity Risk, MUFG UNION BANK</p>
12:10	<p><b>Liquidity risk management framework and machine learning application</b></p> <p><b>Stefano Pasquali</b>, Managing Director, Head of Liquidity Research, BLACKROCK</p>	<p><b>Panel: Aligning your risk management and data analytics functions</b></p> <ul style="list-style-type: none"> <li>How to process data, interpret it intelligently and put it to good use?</li> <li>How do you align strategy to optimize risk?</li> <li>How do you put data into context for risk managers?</li> <li>Adoption of predictive models</li> </ul> <p><b>Moderator: Sidhartha Dash</b>, Research Director, CHARTIS  <b>Didier Blanchard</b>, Managing Director, Head of Enterprise Risk Management for the Americas, SOCIETE GENERALE  <b>Steven Boras</b>, EVP, Head of Risk Architecture, CITIZENS BANK  <b>Azlina Wetmore</b>, Head of Commercial Credit Policy and Innovation, CAPITAL ONE</p>	<p><b>Real time risk management and achieving transformational results</b></p> <p><b>Imir Arifi</b>, Head of Artificial Intelligence and Machine Learning, HCSC</p>	<p><b>Liquidity and funding forecasting process</b></p> <ul style="list-style-type: none"> <li>Traditional Forecasting process</li> <li>Build-out of Cash Flow Forecasting</li> <li>Components of a CF Forecasting</li> <li>CF Forecast Framework Development</li> <li>Trend Analysis</li> <li>How to incorporate seasonality</li> <li>Case Study on Deposit Forecasting</li> </ul> <p><b>Christian Pichlmeier</b>, Head of Liquidity Risk, MUFG UNION BANK</p>

12:40	<p><b>Sit down lunch and networking</b></p> <p>1pm Q/A interview with <b>Darrel Yawitch</b>, Chief Risk Officer, MAN SOLUTIONS, MAN AHL and MAN GLG interviewed by <b>Kris Devasabai</b>, New York Bureau Chief, RISK.NET taking place in the VIP lounge</p>
1:40	<p><b>Tech visionaries panel: Debating the next generation of data science for decision makers</b></p> <ul style="list-style-type: none"> <li>• The next big steps for AI in the business world</li> <li>• Five ways AI will change the future of work and client interface</li> <li>• Global wave of automation and skills needed to drive the AI business across different sectors lines</li> <li>• How firms are developing the AI strategies?</li> <li>• What does the future hold for Chief Data Scientist role?</li> <li>• How can we improve the collaboration between humans and machines to improve customer experience, grow revenue and create jobs?</li> <li>• Is finance AI ready?</li> <li>• How do you foster trust in the data science process and its results?</li> </ul> <p><b>Moderator: Stefano Pasquali</b>, Managing Director, Head of Liquidity Research, BLACKROCK  <b>Abhijit Akerkar</b>, Head of Applied Sciences - Business Integration, Group Digital and Transformation, LLOYDS BANKING GROUP  <b>Ashish Dev</b>, Principal Economist, Supervision &amp; Regulation, FEDERAL RESERVE BOARD  <b>Sears Merritt</b>, Vice President and Chief Data Scientist, Head of Data Science, Data Engineering, Advanced Analytics, MASSMUTUAL  <b>Mandar Rege</b>, Enterprise Head of Technology Risk Management, CITI</p>
2:20	<p><b>Panel: How can a risk manager unleash the potential of FinTech</b></p> <ul style="list-style-type: none"> <li>• How long before we see blockchain implementation</li> <li>• Examples of how risk managers are using technology and with what success?</li> <li>• Banks own internal projects in technological applications to risk management</li> <li>• Challenges to a successful implementation of cutting edge technology in risk department</li> <li>• How are risk managers managing automation and new trading volumes?</li> <li>• Articulating FinTech value proposition</li> </ul> <p>Moderator: <b>Mark Feeley</b>, Research Director, CHARTIS  <b>Johannes van de Wetering</b>, Head of Quantitative Risk, Capital Markets Risk Management, CIBC  <b>Lin Lu</b>, Head of Operational Risk, FREDDIE MAC  <b>Elliot Noma</b>, Managing Director, GARRETT ASSET MANAGEMENT</p>
3:10	<p>Closing remarks and key takeaways summary: <b>Tom Osborn</b>, Desk Editor, Risk Management, RISK.NET</p>
3:20	<p>Drinks and end of conference</p>