

GARP 20th Risk Convention

Day One | Monday, February 25 2019

Sessions

12:00 **GARP Senior Risk Executive Forum**

390 min

Spyro Karetsos -Chief Risk Officer, TD Ameritrade

Hanna Derry -Managing Director, Risk and Quantitative Analysis Group,
BlackRock

David Spizzirro -Director, Global Head of Cyber Architecture

Dietmar Serbee -Partner, PwC

03:00 **Early Arrival Badge Pickup**

120 min

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Day Two | Tuesday, February 26 2019

Sessions


07:00	Registration Desk Open 630 min
07:15	LIBOR Alternative Rates, Technology, and Risk: Understanding and Managing the Challenges 45 min Liang Wu -VP of Financial Engineering and Head of CrossAsset Product Management, Numerix
07:15	The Risk Evolution: Exploring the Dynamics That are Shaping the Convergence of Risks and Required Adaptations in Techniques Used 45 min Marc Barrachin -Head of Product Research and Innovation, S&P Global Market Intelligence
08:15	Convention Welcome and Chairman's Opening Remarks 15 min William Martin -Chairman of the Board of Trustees, Global Association of Risk Professionals (GARP) Richard Apostolik -President and CEO, GARP
08:30	Disruption in Banking: A Regulator's Perspective on Technology, Risk, and Competition 60 min Mark Carey -Co-President, GARP Risk Institute Beth Dugan -Deputy Comptroller for Operational Risk, Office of the Comptroller of the Currency (OCC)
09:30	Emerging Risks: CRO Perspectives on Preparing for Unforeseen Threats with New Tools, Processes, and Talent 60 min C.S. Venkatakrishnan - Group Chief Executive, Barclays Richard Apostolik -President and CEO, GARP Frank Roncey -Chief Risk Officer, BNP Paribas

Andrew Kuritzkes -Executive Vice President and Chief Risk Officer, State Street Corporation

10:30

Networking Break
30 min

11:00	Preparing for a Quantum Future Innovation and Technology 45 min Matthew Scholl -Chief of the Computer Security Division, National Institute of Standards and Technology (NIST)
11:00	Central Counterparty Risks Stress Testing 45 min Eileen Kiely -Managing Director, Risk and Quantitative Analysis, Counterparty and Concentration Risk, BlackRock
11:00	Lessons from a Regtech Innovator Non-Financial Risk 45 min Mark Carey -Co-President, GARP Risk Institute Scott Bauguess -Former Deputy Chief Economist and Deputy Director of the Division of Economic and Risk Analysis (DERA), Securities and Exchange Commission (SEC)
12:00	GARP 20th Risk Convention Anniversary Luncheon 105 min Glenn Labhart -Partner, Labhart Risk Advisors Jacques Longerstaey -Chief Investment Risk Officer, Wealth and Investment Management, Wells Fargo & Company Richard Apostolik -President and CEO, GARP
02:00	Next-Generation Stress Testing Stress Testing (Cont.) 60 min Yalman Onaran -Senior Writer, Bloomberg Wei Chen, PhD, FRM -Director, Stress Testing Solutions, SAS Chris Callies -Interim Chief Risk and Strategy Officer David Biegel -US Head of Stress Testing, HSBC
02:00	Opportunities and Risks Posed by Cloud Computing and Emerging Technologies Innovation and Technology (Cont.) 60 min Ulku Rowe -Technical Director, Financial Services at Google Cloud, Google Jeffrey Kutler -Editor-in-Chief, Risk Intelligence, Global Association of Risk Professionals (GARP)
02:00	Operational Risk Trends and Taxonomy Non-Financial Risk (Cont.) 60 min Kris Devasabai -New York Bureau Chief, Risk.net Brigadier General Gregory J. Touhill (ret.) -President, Cyxtera Federal Group James P. O'Shea III -Former Head of Reengineering, Global Cybersecurity Engineering, RBC Capital Markets



Michael Humphrey, PhD -Recently retired Head of Security, UK National
Crime Agency (NCA)

03:00 **Networking Break**
30 min

03:30 **Ideas That Count – Regulatory Impact and the Legacy of Reforms**
60 min

Kevin Stiroh -Executive Vice President, Head of Supervision, Federal Reserve Bank of New York
Stephen Cecchetti -Rosen Family Chair in International Finance, Brandeis International Business School
Jacob D. Rosengarten -Principal, Wolf/Rosengarten Group

04:30 **Toast in Town Square**
60 min

06:00 **Rendezvous**
120 min

Town Square Happenings

07:00	Member's Lounge 07:00 AM - 05:30 PM
10:30	Meetups 10:30 AM - 11:00 AM
03:00	Meetups 03:00 PM - 03:30 PM

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Day Three | Wednesday, February 27 2019

Sessions

07:00	Registration Desk Open 600 min
07:15	Operationalizing AI and Risk – Where Banks Stand Today 45 min John Sjaastad -Senior Director of Global Risk Consulting, SAS
08:15	Balancing Risk and Reward in Pursuit of Innovation 60 min Penny Crosman -Editor-at-Large, American Banker Vanessa Colella -Chief Innovation Officer and Head of Citi Ventures, Citi Danielle Winandy -Head of Risk Innovation Office, BNP Paribas
09:15	Cybersecurity: Is International Collaboration Working? 60 min John Carlin -Chair of the Global Risk and Crisis Management Practice, Morrison & Foerster LLP Nick Strange -Director, Supervisory Risk Specialists, Prudential Regulation Authority, Bank of England Phil Venables -Senior Advisor (Risk and Cybersecurity) and Board Director, Goldman Sachs John Carlson -Chief of Staff, Financial Services-Information Sharing and Analysis Center
10:15	Networking Break 30 min
10:45	Is Shadow Banking Regulatable? Liquidity Risk 45 min Fabio Natalucci -Deputy Director, Monetary and Capital Markets Department, International Monetary Fund
10:45	Threats to Harmonization: Regional Interests and Divergence Regulatory Landscape 45 min



Jo Paisley -

President, GARP Risk Institute

Richard Berner -Executive-in-Residence at the Center for Global Economy and Business, Leonard N. Stern School of Business, New York University

10:45	Leadership Strategies: Setting the Tone from the Top Governance and Culture 45 min Emmanuel Rondeau -Non-Executive Director, Risk and Ethics, La Banque Postale
11:45	CECL: Beyond Compliance Regulatory Landscape 45 min Richard Ottoo, Ph.D., CFA, FRM - Vice President, Certifications and Educational Programs Group, FRM Program, Global Association of Risk Professionals (GARP) Didier Blanchard -Head of Enterprise Risk Management – Americas, Societe Generale Sahasranaman Ranganathan -Vice President, Model Risk Management, Global Operational Risk and Oversight, American Express Katie Hysenbegasi - Managing Director, Global Head of Risk Modeling and Analytics, BNY
11:45	Aligning Talent and Skills to Changing Risks Governance and Culture 45 min George Pullen, ERP -Senior Economist for Division of Market Oversight, US Commodity Futures Trading Commission Robert Iommazzo -Managing Partner, SEBA International Jeffrey Kutler -Editor-in-Chief, Risk Intelligence, Global Association of Risk Professionals (GARP) John Fennell -Executive Vice President and Chief Risk Officer, The Options Clearing Corporation (OCC)
11:45	Risk Models, Liquidity, and the Role of Machine Learning Liquidity Risk 45 min Dimitris Tsementzis -Machine Learning Scientist, Goldman Sachs Maged Tawfik, PhD -Financial Risk Advisor, Liquidity Risk Solutions, SAS Stefano Pasquali -Managing Director, Head of Liquidity Risk, BlackRock Yann Coatanlem -Managing Director, Head of Multi-Asset Quantitative Analysis, Citi
12:30	Networking Lunch 60 min
01:45	Ideas That Count – Preparing for Emerging Threats 60 min

Joerg Landsch -Head of Innovation Labs Americas, Deutsche Bank
Federico Galizia -Chief Risk Officer, Inter-American Development Bank (IDB)
Paul Mee -Partner, Digital and Financial Services, Oliver Wyman

03:00

**Big Data and Machine Learning in Anti-Money Laundering Compliance
Regulatory Landscape (Cont.) | 45 min**

Patrick Dutton -US Regional Head of Intelligence, Analytics, and Systems Delivery (IASD), Financial Crime Threat Mitigation (FCTM), HSBC

03:00	Supervisory Thoughts on Fintech Governance Governance and Culture (Cont.) 45 min David Palmer - Lead Supervisory Financial Analyst. Division of Banking Supervision and Regulation, Federal Reserve Board Jeff Ernst -Senior Fintech Risk Analyst, Federal Reserve Board
03:00	Risk Implications of the Libor Transition Liquidity Risk (Cont.) 45 min David Bowman -Senior Advisor to the Board, Board of Governors of the Federal Reserve System
04:00	Regtech and Regulators: New Tools for Age-Old Challenges 60 min Tom Mutton -Director of Fintech, Bank of England Larry Wall -Executive Director of the Center for Financial Innovation and Stability (CenFIS), Federal Reserve Bank of Atlanta Scott Bauguess -Former Deputy Chief Economist and Deputy Director of the Division of Economic and Risk Analysis (DERA), Securities and Exchange Commission (SEC) Ben Gully -Assistant Superintendent, Risk Support Sector, Office of the Superintendent of Financial Institutions (OSFI)

Town Square Happenings

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10:15	Meetups 10:15 AM - 10:45 AM

For any additional information, please visit our website at garp.org/events, or contact our Events team at events@garp.com