

# 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**

# GARP 20th Risk Convention

**Day Two** | Tuesday, February 26 2019

## Sessions


<b>07:00</b>	<b>Registration Desk Open</b> <b>630 min</b>
<b>07:15</b>	<b>LIBOR Alternative Rates, Technology, and Risk: Understanding and Managing the Challenges</b> <b>45 min</b>  <b>Liang Wu</b> -VP of Financial Engineering and Head of CrossAsset Product Management, Numerix
<b>07:15</b>	<b>The Risk Evolution: Exploring the Dynamics That are Shaping the Convergence of Risks and Required Adaptations in Techniques Used</b> <b>45 min</b>  <b>Marc Barrachin</b> -Head of Product Research and Innovation, S&P Global Market Intelligence
<b>08:15</b>	<b>Convention Welcome and Chairman's Opening Remarks</b> <b>15 min</b>  <b>William Martin</b> -Chairman of the Board of Trustees, Global Association of Risk Professionals (GARP) <b>Richard Apostolik</b> -President and CEO, GARP
<b>08:30</b>	<b>Disruption in Banking: A Regulator's Perspective on Technology, Risk, and Competition</b> <b>60 min</b>  <b>Mark Carey</b> -Co-President, GARP Risk Institute <b>Beth Dugan</b> -Deputy Comptroller for Operational Risk, Office of the Comptroller of the Currency (OCC)
<b>09:30</b>	<b>Emerging Risks: CRO Perspectives on Preparing for Unforeseen Threats with New Tools, Processes, and Talent</b> <b>60 min</b>  <b>C.S. Venkatakrishnan</b> -  Group Chief Executive, Barclays  <b>Richard Apostolik</b> -President and CEO, GARP <b>Frank Roncey</b> -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	<b>Preparing for a Quantum Future</b> <b>Innovation and Technology   45 min</b>	<b>Matthew Scholl</b> -Chief of the Computer Security Division, National Institute of Standards and Technology (NIST)
11:00	<b>Central Counterparty Risks</b> <b>Stress Testing   45 min</b>	<b>Eileen Kiely</b> -Managing Director, Risk and Quantitative Analysis, Counterparty and Concentration Risk, BlackRock
11:00	<b>Lessons from a Regtech Innovator</b> <b>Non-Financial Risk   45 min</b>	<b>Mark Carey</b> -Co-President, GARP Risk Institute <b>Scott Bauguess</b> -Former Deputy Chief Economist and Deputy Director of the Division of Economic and Risk Analysis (DERA), Securities and Exchange Commission (SEC)
12:00	<b>GARP 20th Risk Convention Anniversary Luncheon</b> <b>105 min</b>	<b>Glenn Labhart</b> -Partner, Labhart Risk Advisors <b>Jacques Longestaey</b> -Chief Investment Risk Officer, Wealth and Investment Management, Wells Fargo & Company <b>Richard Apostolik</b> -President and CEO, GARP
02:00	<b>Next-Generation Stress Testing</b> <b>Stress Testing (Cont.)   60 min</b>	<b>Yalman Onaran</b> -Senior Writer, Bloomberg <b>Wei Chen, PhD, FRM</b> -Director, Stress Testing Solutions, SAS <b>Chris Callies</b> -Interim Chief Risk and Strategy Officer <b>David Biegel</b> -US Head of Stress Testing, HSBC
02:00	<b>Opportunities and Risks Posed by Cloud Computing and Emerging Technologies</b> <b>Innovation and Technology (Cont.)   60 min</b>	<b>Ulku Rowe</b> -Technical Director, Financial Services at Google Cloud, Google <b>Jeffrey Kutler</b> -Editor-in-Chief, Risk Intelligence, Global Association of Risk Professionals (GARP)
02:00	<b>Operational Risk Trends and Taxonomy</b> <b>Non-Financial Risk (Cont.)   60 min</b>	<b>Kris Devasabai</b> -New York Bureau Chief, Risk.net <b>Brigadier General Gregory J. Touhill (ret.)</b> -President, Cyxtera Federal Group <b>James P. O'Shea III</b> -Former Head of Reengineering, Global Cybersecurity Engineering, RBC Capital Markets



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

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**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

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

# GARP 20th Risk Convention

**Day Three** | Wednesday, February 27 2019

## Sessions

<b>07:00</b>	<b>Registration Desk Open</b> 600 min
<b>07:15</b>	<b>Operationalizing AI and Risk – Where Banks Stand Today</b> 45 min  John Sjaastad -Senior Director of Global Risk Consulting, SAS
<b>08:15</b>	<b>Balancing Risk and Reward in Pursuit of Innovation</b> 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
<b>09:15</b>	<b>Cybersecurity: Is International Collaboration Working?</b> 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
<b>10:15</b>	<b>Networking Break</b> 30 min
<b>10:45</b>	<b>Is Shadow Banking Regulatable?</b> Liquidity Risk   45 min  Fabio Natalucci -Deputy Director, Monetary and Capital Markets Department, International Monetary Fund
<b>10:45</b>	<b>Threats to Harmonization: Regional Interests and Divergence</b> Regulatory Landscape   45 min



**Jo Paisley -**

President, GARP Risk Institute

**Richard Berner -**

Clinical Professor of Management Practice, Department of Finance; Co-Director, Stern Volatility and Risk Institute, New York University

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

**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

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

## Town Square Happenings

<b>07:00</b>	<p><b>Member's Lounge</b>  <a href="#">07:00 AM - 03:00 PM</a></p>
<b>10:15</b>	<p><b>Meetups</b>  <a href="#">10:15 AM - 10:45 AM</a></p>

For any additional information, please visit our website at [garp.org/events](http://garp.org/events), or contact our Events team at [events@garp.com](mailto:events@garp.com)