




AVANTAGE REPLY EMEA

# ANNUAL RISK SYMPOSIUM

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London, 25th November 2015

 **Reply**  
avantage

 **CROWN PLAZA, LONDON**  
9 New Bridge Street  
London EC4V 6DB

10:00 – 10:30 AM

### REGISTRATION AND COFFEE

10:30 – 10:40 AM

### CHAIR'S WELCOMING ADDRESS

Chair: Freddy Gielen, Partner, Avantage Reply

10:40 – 11:10 AM

### PRUDENTIAL POLICY

Taking Stock of the Reforms Implemented to Date and a Glimpse at what the Future holds

David Rule - Executive Director, Prudential Policy, Prudential Regulatory Authority, Bank of England

11:10 – 11:40 AM

### RETHINKING BANKING SUPERVISION AND THE SSM PERSPECTIVE

Thomas Jorgensen, Head of Division Supervisory Policies DG MS IV, European Central Bank

11:40 – 12:10 PM

### LEARNING FROM REGULATORY DISASTERS

Professor Julia Black, Pro Director for Research, London School of Economics and Political Science and Research Associate of the Centre for the Analysis of Risk and Regulation, London School of Economics

12:10 – 12:30 PM

### QUESTION & ANSWER SESSION

Facilitator: Oleg Lebedev, Partner, Avantage Reply

12:30 – 1:30 PM

### LUNCH & NETWORKING BREAK

1:30 – 3:30 PM

### SPOTLIGHT SESSIONS

	THE COMMON SREP	OUTSOURCING RISK
	Chair : <b>Bernard Colla</b>	Chair : <b>Dean Mitchell</b>
1:30 PM ▼ 1:50 PM	<b>Common European SREP framework and EBA Guidelines</b> Piers Haben, Director of Oversight at The European Banking Authority (EBA)	<b>Intra-group and Third-party Outsourcing: Regulatory Expectations</b> Robert Brisbane, Manager Investment Management & Wholesale Markets, UK Financial Conduct Authority (subject to confirmation)
1:50 PM ▼ 2:10 PM	<b>Interest Rate Risk in the Banking Book</b> Hedi Ben Mahmoud, Chief Risk Officer, BNY Mellon SA/NV	<b>Outsourcing Arrangements: Risk Management and Oversight</b> David Suetens, Chief Risk Officer International, State Street
2:10 PM ▼ 2:40 PM	<b>Interest Rate Risk in the Banking Book: Regulatory Expectations</b> Zdenka van Schaik, Policy Advisor, DNB	<b>Outsourcing Risk Management and Oversight: Implementation in a GSIBs</b> Marc Labat, Senior Manager, Avantage Reply France & Rohan Wilson, Senior Consultant, Avantage Reply UK
2:40 PM ▼ 3:00 PM	<b>Q&amp;A Session</b> Facilitator: Bernard Colla, Senior Manager, Avantage Reply Belgium	<b>Q&amp;A Session</b> Facilitator: Dean Mitchell, Associate Partner, Avantage Reply UK

3:00 – 3:30 PM

### COFFEE BREAK

3:30 – 4:30 PM

### SPOTLIGHT SESSIONS

	EU STRESS TESTS: PRA & ECB STRESS TESTS	OPERATIONAL RISK
	Chair : <b>Sergio Gianni</b>	Chair : <b>Stefan Weiss</b>
3:30 PM ▼ 3:50 PM	<b>ECB Stress Tests</b> <i>Speaker being confirmed</i>	<b>Operational Risk: Regulatory Developments and Expectations</b> Sebastian Fritz-Morgenthal, Partner, Avantage Reply Germany (Leadwise)
3:50 PM ▼ 4:10 PM	<b>ECB Stress Tests: A Practitioner's Approach</b> <i>Speaker being confirmed</i>	<b>Operational Risk: Enhancing Risk Management Practices and Pillar 2 Calculations</b> Veronica Lazenby, CAO & EMEA Head of Operational Risk, BNY Mellon
4:10 PM ▼ 4:40 PM	<b>Q&amp;A Session</b> Facilitator: Sergio Gianni, Partner, Avantage Reply Italy	<b>Q&amp;A Session</b> Facilitator: Stefan Weiss, Senior Manager, Xuccess Reply Germany

4:30 – 4:45 PM

### CONCLUDING REMARKS

Chair: Freddy Gielen, Partner, Avantage Reply

4:45 – 5:30 PM

### DRINKS & CANAPES



Please confirm your attendance by emailing [v.seivert@reply.eu](mailto:v.seivert@reply.eu) and kindly choose your preferred stream for participation in workshops.