



AVANTAGE REPLY EMEA
ANNUAL RISK SYMPOSIUM

LONDON, 23RD NOVEMBER



Crowne Plaza, London
19 New Bridge Street
London EC4V 6DB

AGENDA

23rd November 2016

10:00 - 10:40 AM

REGISTRATION AND COFFEE

10:40 - 10:50 AM

CHAIR'S WELCOMING ADDRESS

Chair: Dean Mitchell, Associate Partner, Avantage Reply

10:50 - 11:20 AM

ADAPTING TO THE NEW NORMAL IN BANKING REGULATION

Frederic Gielen, Executive Partner, Avantage Reply

11:20 - 11:50 AM

IMPLEMENTATION OF THE BASEL COMMITTEE'S AGENDA IN THE EU

Gonzalo Gasós, Head of Banking Supervision, European Banking Federation

11:50 - 12:20 PM

IMPLEMENTATION OF THE BASEL COMMITTEE'S AGENDA IN THE UK

David Rule, Executive Director, Prudential Policy, Bank of England

12:20 - 12:45 PM

QUESTION & ANSWER SESSION

Facilitator: Rob Konowalchuk, Associate Partner, Avantage Reply UK

12:45 - 2:00 PM

LUNCH & NETWORKING BREAK

2:00 - 3:15 PM

SPOTLIGHT SESSIONS

	Revision to the Standardised and IRB Approach for Credit Risk	Fundamental Review of the Trading Book ("FRTB")
	Chair: Dean Mitchell	Chair: Ram Ananth
2:00 - 2:20PM	Revision to the Standardised and IRB Approach for Credit Risk Susanne Roehrig, Senior Policy Expert, EBA	Implementing FRTB in the European Union Arnaud Sandrin, Policy Division – Head of the credit and market risks, ACPR
2:20 - 2:40PM	Implementing the Changes to the Credit Risk Approach Josette van Soest, Head of Central Risk Management, Basel Center, ABNAMRO	Implementing FRTB: Challenges and Approach Paul Burnett, Global Head of Traded Risk Analytics, HSBC
2:40 - 3:00PM	Data and Systems Challenges and Solutions: The New Credit Risk Approach, a Case Study using SAS Joao Castanheira, Senior Manager, Avantage Reply Belgium & Gino Coene, Regional Leader Risk Practice, SAS	FRTB Implementation: Stock Take in the Eurozone and the UK Gary Dunn, Senior Advisor, Avantage Reply UK & Hadrien Van der Vaeren, Manager, Avantage Reply Belgium
3:00 - 3:15PM	Q&A Session Facilitator: Dean Mitchell, Associate Partner, Avantage Reply	Q&A Session Facilitator: Ram Ananth, Senior Manager, Avantage Reply UK

3:15 - 3:30 PM

COFFEE BREAK

3:45 - 5:00 PM

SPOTLIGHT SESSIONS

	Revision to the Standardised Approach to Counterparty Credit Risk	Banking Recovery & Resolution
	Chair: Michael Roati	Chair: Nicolas Pavlovitch
3:45 - 4:05 PM	Revision to the Standardised Approach to Counterparty Credit Risk Olivier Miart, Director - Risk and Capital, ISDA	Banking Recovery & Resolution An Overview of where we are in the UK Simon Hills, Executive Director - Prudential Capital, BBA
4:05 - 4:25 PM	Implementing the Changes to the Standardised Approach to Counterparty Credit Risk Myriam Le Maout, Head of Prudential Public Affairs, Groupe BCPE and Arnaud Viricel, Head of Global Counterparty Risk, Natixis	Integrating Recovery Planning into Capital & Liquidity Management: Lessons Learned Rob Konowalchuk, Associate Partner, Avantage Reply
4:25 - 4:45PM	Data and Systems Challenges and Solutions: The Standardised Approach to Counterparty Credit Risk Oscar McCarthy, Associate Partner, Avantage Reply Netherlands	Case Study: How 200 Students in Five European and UK universities Resolved a Bank The Reply Hackathon Winning Team
4:45 - 5:00PM	Q&A Session Facilitator: Michael Roati, Associate Partner, Avantage Reply UK	Q&A Session Facilitator: Nicolas Pavlovitch, Partner, Avantage Reply Belgium

5:00 - 5:15 PM

CONCLUDING REMARKS

Chair: Freddy Gielen, Executive Partner, Avantage Reply

5:15 - 6:30 PM

DRINKS & CANAPÉS

PLEASE CONFIRM YOUR ATTENDANCE BY EMAILING v.seivert@reply.eu AND KINDLY CHOOSE YOUR PREFERRED STREAM FOR PARTICIPATION IN WORKSHOPS.

