

PULSECORE EVENTS

































Risk Management Summit 2024

26-27-28-29
November 2024

Amsterdam/
Netherlands

Venue: Holiday Inn Amsterdam - Arena Towers

Confirmed Speakers:

- | | | |
|---|---|--|
| 
Eleni Shaevi
Executive Director
Morgan Stanley, UK | 
Yuri Broodman
Chief Compliance Officer
SEB, Luxemburg | 
Riccardo Volpato
Group Head of Model Risk
Identification and Inventory
Intesa Sanpaolo, Italy |
| 
Stefano Chiarlone
CFO
UniCredit, Italy | 
Markus Kantor
Risk Management Area Lead
OP Financial Group, Finland | 
Fabio Turel
Information Technology
Strategy Manager
Generali Switzerland |
| 
CPA Margaret Thuo
Director, Quality Assurance
Partner, Group Internal Audit
Standard Chartered Bank, UK | 
Alan Yeo
Head of Enterprise Risk
Model Development
First Abu Dhabi Bank, UAE | 
Aymeric Chauve
Director - Financial
Institutions Credit
Risk Europe
Société Générale, France |
| 
Fernando Blauzwirn
Industry Expert
Former Group Chief Credit
Officer at Quintet Private Bank | 
Sergio Caprioli
Internal Validation Pillar 2
models
Intesa Sanpaolo, Italy | 
Jérôme Henry
Task Force Manager
European Central Bank,
Germany |
| 
Vilius Juzikis
CRO
SEB, Lithuania | 
Kristján Rúnar Kristjánsson
Deputy CRO
Íslandsbanki, Island | 
Christoffer Kok
Head of Division, Stress
Test Experts
European Central Bank,
Germany |
| 
Roko Uglesic
Senior Credit Risk Modelling
Expert
ING, Netherlands | 
Nadia Bouzebra
Head of Model Risk
Management
Close Brothers, UK | 
Alexander Subbotin
Head of Risk Models
Nordea, Finland |
| 
Grzegorz Kamzol
Senior Expert Credit Risk Model
Developer/Data Science/Machine
Learning Manager
ING, Poland | 
Jacopo Foschi
Operational Risks Internal
Systems and I CAAP Validation
Internal Validation
Intesa Sanpaolo, Italy | 
Suman Mukherjee
Director - model risk
management
UBS, Switzerland |
| 
Joris Krijger
AI and Ethics Officer
De Volksbank, Netherlands | 
Enric Tarrats
Director of Portfolio
Origination and Monitoring
& ESG CreditRisk
Banco Sabadell, Spain | 
Ulf Holmberg
Senior Analyst
Swedbank, Sweden |
| 
Daniele Forni
Director
HSBC | 
Merlin Linehan
Risk Manager
EBDR, UK | 
Christopher Nason
Director, Global Head of
Business Intelligence Unit
 Anti-Financial Crime
Deutsche Bank |
| 
Gjorgis Hadzilacos
Associate Director - Climate
& Nature Quant Lead -
Sustainability
M&G Investments | 
Edgars Sedovs
Head of Enterprise Risk
Management
Rietumu Banka, Latvia | 
Jan Wittlin
Operational and Resilience
Risk Senior Manager Europe
HSBC, Poland |
| 
Darius Grinvaldas
Head of Risk Analytics
Luminor Group, Lithuania | | 
Zsóárd Gázmár
Head of Compliance
OTP Bank, Hungary |

8:55 Opening Words from a Chairperson

9:00 Enhancing Financial Decision-Making Through Sustainability Integration: Leveraging Sustainability Metrics in Credit Risk Management

Alexander Subbotin
Head of Risk Models
Nordea, Finland



9:35 Navigating the Landscape of Credit Risk Modelling: Embracing Basel IV and IRB Evolution"

- Rethinking IRB: A Core Driver or a Result of Advanced Data Analytics?
- Unveiling the Role of Internal Credit Risk Models in the Era of Basel IV Implementation.
- Balancing Benefits and Regulatory Hurdles: Advancing Credit Risk Modelling to Meet IRB Standards
- Harmonizing Technological Progress with Regulatory Demands: A Duet for Credit Risk Modelling in the IRB Framework

Eleni Shqevi
Executive Director
Morgan Stanley, UK



10:10 Break Time and Networking Session

10:40 Credit risk strategy or culture – which comes first?

One of the most complicated and hard to measure topics is risk culture. Recent example of Credit Suisse and many other similar cases show that it is not enough with tactical and strategic level leadership, it is also important to nurture prudent and right risk culture. What that includes from me 20 plus years of experience as the most rotated risk manager in the Baltic countries, I will cover in the presentation.

- Importance of culture
- What defines the right culture
- What sort of leadership risk field needs
- Probable signs of bad risk culture
- Practical examples of the right culture being implemented

Vilius Juzikis
CRO
SEB, Lithuania



11:15 Standardised Approach to Credit Risk: Not so standard anymore

- For the IRB Output Floor, all banks will need to calculate their Standardised risk weights that are simpler than IRB, but still not trivial
- What are the most important changes made to the Standardized approach in CRR 3?
- Restrictions to real estate valuations can lead to a capital burden in high-inflation environments.
- Is it feasible for a Standardised bank to get an IRB permission?

Kristján Rúnar Kristjánsson
Deputy CRO
Íslandsbanki, Island



11:50 Supervisory expectations to banks' stress testing approaches

Christoffer Kok
Head of Division, Stress Test Experts
European Central Bank, Germany



12:25 Lunch Break

13:25 Navigating Credit Risk Amid Global Uncertainty: Strategies for Early Warning Signals

- Identifying emerging risk trends: Uncovering new vulnerabilities and unforeseen sector/country Impacts amid market volatility, geopolitical unrest, and energy crises
- Proactive preparedness measures: Implementing automated processes, cultivating dynamic Capabilities, and embracing digital transformation to stay ahead
- Strengthening Resilience: Building robust risk management frameworks to mitigate the effects of uncertainty on credit exposures

Stefano Chiarlone
CFO
UniCredit, Italy



14:00 Sponsor Slot

14:35 Break Time and Networking Session

15:05 Integrating ESG risks into the credit risk management process

- Transition risks integration and challenges
- Physical risks integration and challenges
- Natural capital / Social / Governance integration and challenges

Enric Tarrats
Director of Portfolio Origination and Monitoring & ESG Credit Risk
Banco Sabadell, Spain



15:40 Coping with increased economic uncertainty

- How firms across the Nordics and Baltics are dealing with inflation and high interest rates
- Assessing the impact on:
- Credit risk management
- Consumer lending
- Non-Performing Loan directive
- Exploring the macro geopolitical picture and the impact on economic uncertainty
- Exploring implications for model risk – changing consumer behaviour and resilience of models
- Considering liquidity and impact on deposits

Zinaida Tšukrejeva
Head of Risk Management in Baltics
ERGO Insurance SE, Latvia



16:15 ENSURE CLIMATE DATA QUALITY TO MITIGATE THE EXPOSURE TO FINANCIAL LOSSES WITHIN CREDIT RISK MODELLING

- How to mitigate the potential financial losses related to climate change?
- Vulnerability of banks to climate-related credit risk. Are these risks taken seriously? How are banks prepared?
- What challenges of green finance do banks have to deal with?

Fernando Blauzwirn
Industry Expert/ Former Group Chief Credit Officer
Quintet Private Bank



16:50 Panel Discussion: Navigating Credit Risk in High-Inflation Environments: A Focus on Challenges and Strategies for Enhanced Risk Management

17:20 Closing words, end of the day 1

8:55 Conference Re-Start

9:00 Adapting Credit Risk Management Approaches in Turbulent Economic Times

- Generating a spectrum of scenarios for swiftly analysing potential results in detail
- Reviewing and adjusting risk limits and triggers to adapt to business cycle Fluctuations
- Addressing challenges including escalating interest rates, high inflation, shifting Consumer financial profiles, diminished consumer confidence, and geopolitical considerations

Nadia Bouzebra

Head of Model Risk Management
Close Brothers, UK



9:35 Basics for making a credit decision for large corporates

- 1/ rating: individual entity & group
- 2/ granting limits: credit risk & counterparty credit risk
- 3/ monitoring: concentration, stress tests & wrong way risk
- 4/ ancillary matters: legal framework & collateral arrangements

Aymeric Chauve

Director – Financial Institutions
Credit Risk Europe
Société Générale, France



10:10 Break Time and Networking Session

10:40 Machine Learning & AI in Credit Risk: Evolving Model Risk Environment

- Impact of ML & AI on Credit Risk: Transformative effects on modeling & management
- Regulatory Navigation: addressing compliance challenges in advanced modeling adoption
- Enhanced Validation Practices: Innovative approaches for ML & AI model validation
- Managing Model Uncertainty: Strategies for mitigating risks in complex models

Grzegorz Kamzol

Senior Expert Credit Risk Model Developer/
Data Science/Machine Learning Manager
ING, Poland



11:15 IRB: To Be and Develop or Not Anymore? Regulatory Environment and Outlook for Credit Risk Modeling in the Context of Basel IV Implementa

- Is IRB permission still a genuine motivation or merely a byproduct of advanced internal data and risk analytics capabilities?
- The evolving relevance and significance of internal credit risk models within the framework of Basel IV implementation.
- What are the primary benefits and increasing regulatory constraints needed to be eliminated while advancing the credit risk modeling domain towards IRB level requirements?

Darius Grinvaldas

Head of Risk Analytics
Luminor Group, Lithuania



11:50 LLM and their applications in the finance and risk management world

- What is GenAI? The basics
- What is an LLM model? The evolution of ChatGPT and the math behind it
- How to use it wisely? Reflections on how to employ it effectively in risk management

Daniele Forni

Director
HSBC



12:25 Lunch Break

13:25 Utilizing Stress testing and scenario analysis on credit risk limit setting and early warning setup

- Develop best practices to incorporate macroeconomic factors into stress testing and limit setting
- Usage of simulative methods for credit risk limit setting
- Simulate tail risks to complement the stress testing approach
- Utilizing stress testing and scenario analysis on capital budgeting for limits

Markus Kantor

Risk Management Area Lead
OP Financial Group, Finland



14:00 CLIMATE RISK AND REGULATORY EXPECTATIONS

- Introduction to climate risk
- real life examples of climate risk
- Increasing climate risk regulatory regulations
- ECB climate risk stress test results
- Climate risk modelling
- Climate risk reports

Suman Mukherjee

Director- model risk management
UBS, Switzerland



14:35 Break Time and Networking Session

15:05 Macrofinancial risks and the EU banking sector: current appraisal

- Prevailing risks – macro situation, financial markets, residential sector, credit and banks
- Banking sector resilience – assessment from the EBA stress test scenario and its impact

Jérôme Henry Task Force Manager
European Central Bank Germany



15:40 Assessing climate risk for stress tests and capital planning

- Viewing climate risk as both a long-term issue and as an issue for immediate stress test
- Designing plausible but improbable scenarios to review climate risk
- Planning around transition risk as well as physical risk

Ulf Holmberg Senior Analyst
Swedbank, Sweden



16:15 Panel Discussion: Navigating Credit Risk in Europe Amidst Geopolitical Uncertainty: The Impact of the Russia-Ukraine Conflict on Risk Management Strategies

17:00 Closing words, end of the day 2

8:55 Opening Words from a Chairperson

9:00 Denoising ESG factors: evaluating the Accuracy of ESG Scoring

- Examining the Presence of Redundancy and Bias in ESG Scoring Systems
- Assessing the Influence of Missing Data on ESG Scoring
- Exploring Strategies for Data Imputation in ESG Scoring Systems

Sergio Caprioli

Internal Validation Pillar 2 models

Intesa Sanpaolo, Italy**Jacopo Foschi**Operational Risks Internal Systems and ICAAP
Validation Internal Validation**Intesa Sanpaolo, Italy**

9:35 Unlocking the Future: Harnessing Predictive Risk Analytics, Machine Learning, and AI in Operational Risk Management

- Leveraging Predictive Risk Analytics: Exploring the potential of predictive models to anticipate and mitigate operational risks
- Embracing Machine Learning: Harnessing ML algorithms to enhance risk detection and response in operational settings
- Advancing with AI: Maximizing the potential of artificial intelligence to drive efficiency and effectiveness in operational risk management processes

Speaker:

10:10 Break Time and Networking Session

10:40 Building a Healthy Risk Culture: Practical Steps for Operational Risk Management

- Leadership Commitment: Cultivating risk awareness and accountability from the top
- Employee Engagement: Empowering staff through training and communication
- Risk Integration: Embedding risk considerations in decision-making processes
- Continuous Evaluation: Implementing regular assessments for improvement

CPA Margaret ThuoDirector, Quality Assurance Partner,
Group Internal Audit**Standard Chartered Bank, UK**

11:15 Securing Trust: Mitigating Internal Fraud Risks in a Hybrid Work Setting

- Understanding the unique challenges of internal fraud in a hybrid work environment
- Implementing robust controls and monitoring mechanisms to detect suspicious activities
- Fostering a culture of transparency and accountability across remote and On-site teams
- Leveraging technology solutions for enhanced fraud prevention and detection

Jan WittlinOperational and Resilience Risk
Senior Manager Europe**HSBC, Poland**

11:50 Sponsor slot

12:25 Lunch Break

13:25 Synergies between Compliance and other Risk disciplines

-
-

Yuri Broodman

Chief Compliance Officer

SEB, Luxembourg

14:00 Fostering Long-Term Operational Resilience: Strategies for Comprehensive Risk Management

Understanding and managing climate-related risks is becoming increasingly important beyond the regulatory expectations. Quantification of the impact has also added further complexity to the way business's view

Alan Yeo

Head of Enterprise Risk Model Development

First Abu Dhabi Bank, UAE

14:35 Break Time and Networking Session

15:05 Challenges of IFRS 9 Modelling in Current Turbulent Macroeconomic Environment

- Senior Management is interested in the effects of inflation on IFRS9 models. What to communicate?
- How to deal with data disruptions caused by COVID-19 measures
- How to adapt IFRS 9 models to properly take into account significant macroeconomic volatility in recent times

Roko Uglesic

Senior Credit Risk Modelling Expert

ING, Netherlands

15:40 Open Slot

16:15 Panel Discussion: Embracing the Digital Frontier: Navigating Cybersecurity Challenges in the Era of Remote and Hybrid Work Environments - A Fireside Chat on Proactive Strategies, Cloud Computing Integration, and Optimal Resource Allocation in the Face of Evolving Cyber Threats

Jérôme Henry

Task Force Manager

European Central Bank, Germany

17:00 Closing words, end of the day 3

8:55 Opening Words from a Chairperson

9:00 Ethical Risk Management of AI Systems

Joris Krijger

AI and Ethics Officer

De Volksbank, Netherlands



9:35 GOING BEYOND DUE DILIGENCE IN RISK MITIGATION

- Internal and external obstacles The use of Open Source intelligence and its challenges The limitations of AI and digitalization Understanding and contextualizing the risk

Christopher Nason

Director, Global Head of Business Intelligence Unit | Anti-Financial Crime
Deutsche Bank



10:10 Break Time and Networking Session

10:40 Adapting to the Evolution of Model Risk Management (MRM): Achieving Transformation and Capability Enhancement

- MRM governance framework: background and cooperative approach model;
- Challenges and MRM awareness within financial institutions;
- The impact Artificial Intelligence on MRM practices;
- Enhancing the stream of Validation cycle

Riccardo Volpato

Group Head of Model Risk Identification and Inventory

Intesa Sanpaolo, Italy



11:15 Organising your risk function to mitigate elevated and emerging risks

- Instilling a risk culture that encourages ownership and collaboration around key risks
- Developing correct and appropriate risk treatments within the three lines of defence model
- Implementing risk-based performance evaluation to power continuous improvement
- Assessing the current levels of resource required in a modern risk department

Edgars Sedovs

Head of Enterprise Risk Management

Rietumu Banka, Latvia



11:50 Geopolitical risk – what are the threats and how can banks best manage them?

Merlin Linehan

Risk Manager

EBDR, UK



12:25 Lunch Break

13:25 Asset Manager that serves many Banks. Suggested topics:

- How to navigate a Bank's portfolio to Net Zero given latest guidelines?
- The new frontier in sustainability disclosures: nature & biodiversity risk

Giorgis Hadzilacos

Associate Director - Climate & Nature Quant Lead – Sustainability

M&G Investments



14:00 Panel Discussion: Debating Climate Risk Management: Exploring Ownership Perspectives, Regulatory Expectations, and Scenario Analysis Implementation within Operational Risk Functions

14:35 Break Time and Networking Session

17:00 Closing words, end of the event

REGISTRATION FORM

Banking Risk Management Summit 2024 | 26-29 November 2024 | Amsterdam/Netherlands

EXCLUSIVE FOR IN-PERSON

Package Benefits	<input type="checkbox"/> Delegate Pass	<input type="checkbox"/> Online Pass	<input type="checkbox"/> Speaker Pass
4-Days Summit + Workshop	✓	✓	✓
Interactive Focus Sessions	✓	✓	✓
Discussions with Industry Experts and Peers	✓	✓	✓
Post-Conference Documentation Package	✓	✓	✓
Delegate List	✓	✓	✓
APP Live Q&A Sessions	✓	✓	✓
Complimentary Networking lunch	✓	*	✓
Virtual Networking Opportunities	✓	✓	✓
Access to the Entire Event from the Comfort of your Home	*	✓	✓
Possibility to Share Branded Materials with the Audience	*	*	✓
30 minutes speaking opportunity	*	*	✓
SUMMIT PACKAGE FEES	2990€	2490€	4990€

BOOK 2 GET 1 EXTRA TICKET
TO BE USED FOR A COLLEAGUE OR A CLIENT

Register before
30 June 2024 & get a discount
of €300!

PROMO
Special300

Register 3+ delegates before
30 June 2024 and get a discount
of €1099 per person!

PROMO
Special1099

DELEGATES

Name:

Position:

E-mail:

Name:

Position:

E-mail:

Name:

Position:

E-mail:

CONTACT INFORMATION

Company:

Address:

City: Postcode:

Phone: VAT No:

Date:

Signature:

EVENT CODE:DB2024-MS

✉ leo.collin@pulsecore-events.com

Venue: Holiday Inn Amsterdam - Arena Towers



📍 Hoogoorddreef 66, Zuidoost, 1101 BE Amsterdam, Netherlands

TERMS & CONDITIONS

By sending this form, I confirm that I have read and accepted the terms and conditions detailed below.

Confirmation

We will confirm your participation after receiving signed registration form. All discounts can only be applied at the time of registration and discounts cannot be combined. Discounts for group registrations are only valid for the number of delegates specified on your booking form. Prices for each event are correct at the time of publication. PulseCore Events reserves the right to change the prices at any time but changes will not affect registrations which have already been confirmed by PulseCore Events.

Cancellation policy

You may substitute delegates at any time by providing reasonable advance notice to PulseCore Events. All cancellations received 60 business days or more before the event is held, this cancellation is subject to a registration fee up to 50% the value of the ticket per delegate. In case of canceling the registration later than 60 business days before the event is held, the paid amount cannot be refunded and the amount remains payable in full. In the event that PulseCore Events cancels or postpones an event for any reason whatsoever, including but not limited to any force majeure occurrence, you will receive a credit for 100% of the contract fee paid. No refunds, partial refunds or alternative offers will be made and all pending amounts remain payable in case such situation. PulseCore Events is not responsible for any loss or damage as a result of a substitution, alteration or cancellation/postponement of an event. PulseCore Events shall assume no liability whatsoever in the event this conference is cancelled, rescheduled or postponed due to a fortuitous event, Act of God, unforeseen occurrence or any other event that renders performance of this conference impracticable, illegal or impossible. For purposes of this clause, a fortuitous event shall include, but not be limited to: war, fire, pandemics, labor strike, extreme weather or other emergency. Please note that while speakers and topics were confirmed at the time of publishing, circumstances beyond the control of the organizers may necessitate substitutions, alterations or cancellations of the speakers and/or topics

Copyright

All Intellectual Property rights in all materials produced or distributed by PulseCore Events in connection with this event are expressly reserved and any unauthorized duplication, publication or distribution is prohibited.