

RISK DATA SUMMIT 2017

Rising to the Challenges: Data, Regulations, Technology & Risk
26 June, Hong Kong | Four Seasons

Working Agenda

Day 1	
08:15	Registration and Refreshments
09:05	Chairman's Welcome: Nick Wakefield, Managing Director & Co-Founder, Regulation Asia
09:10	Lead Panel: Surveying Asia's Financial Data Landscape <ul style="list-style-type: none">• The major sources, and quality, of the region's financial data• The challenges in gathering financial data in Asia given the region's size and diversity• How financial institutions can gain a 360-degree view across multiple regulatory data requirements (AML, BCBS 239, CRS, MiFID II)• Major data protection/on-shoring and privacy issues in Asia• IFRS 9 – Merging the Role of the CFO and CRO in Asia Speakers: Dominic Wu, Managing Director, Senior Risk Manager, BNY Mellon Jacob Wai, Assistant General Manager, Data Governance, CITIC Bank International Prashant Joshi, Director, PwC Naveen Khanna, COO, Global Rates & Currencies Trading APAC, Bank of America Merrill Lynch John Collins, Asia Head of Operational Risk, Programme and Project Audit, HSBC Moderated by: Peter Guy, Editor-at-Large, Regulation Asia
10:10	Presentation: MiFID 2 - Data Requirements for Regulatory Compliance <ul style="list-style-type: none">• MiFID2 – understanding data requirements and overlap with existing regulations• Trade Execution, Investor Protection, Reporting & Settlement Led by: Kirston Winters, Managing Director, Co-head of Product Management, MarkitSERV, IHS Markit Rishi Kapoor, Director, Policy, Asia-Pacific, ISDA
10:50	Networking Break
11:20	Presentation: Fundamental Review of the Trading Book <ul style="list-style-type: none">• Understanding the data requirements• Internal versus standardised approach• Challenges around data pooling Led by: Paige Tan, Head of Valuation & Risk, APAC, ICE Data Services
12:00	Panel: Data and Trading <ul style="list-style-type: none">• What are the challenges involved in meeting the data requirements of all regulations related to trading desks (FRTB, etc)?• Which regulation should an institution start with (can meeting the data requirements of one regulation also meet the requirements of all the others)? Speakers: Kishore Ramakrishnan, Director, PwC Kornel Nemeth, Vice President, Market Risk and Regulatory Compliance, Societe Generale Moderated by: Samuel Riding, Editor, Regulation Asia

12:50	Networking Lunch
13:50	<p>Presentation: BCBS239 Risk Aggregation and Risk Reporting: Have we Moved the Dial?</p> <ul style="list-style-type: none"> • How do we achieve confidence in our overall levels of compliance with BCBS239 • Interconnectedness of governance, infrastructure, risk aggregation and risk reporting • Ad hoc simulations and scenario testing level of implementation of the Principles <p>Led by: John Collins, Asia Head of Operational Risk, Programme and Project Audit, HSBC</p>
14:30	<p>Presentation: Addressing Challenges in Expected Credit Losses Modelling for IFRS9</p> <ul style="list-style-type: none"> • How are market participants addressing the issues of calculating expected losses for IFRS9 - a survey of the Asian landscape • Do risk models matter in expected credit loss provisioning? • A framework to calculate Expected Credit Risk <p>Led by: Michelle Cheung, Director, Risk Services, S&P Global</p>
15:10	Networking Break
15:40	<p>Panel: Data for KYC and AML</p> <ul style="list-style-type: none"> • What are the financial data management challenges for KYC/AML in Asia? • Are financial institutions ready to share? • What are the pros and cons of centralised utilities? • Using KYC/AML across businesses <p>Speakers: KF Lam, Executive Director, Head of Compliance, United Overseas Bank Hong Kong David Williams, Director & APAC Head, Business & Product Development, Regulatory & Compliance Solutions, IHS Markit Shaun Ansell, Head of Legal & Compliance APAC, Gazprombank</p> <p>Moderated by: Peter Guy, Editor-at-Large, Regulation Asia</p>
16:20	<p>Panel: Data Quality</p> <ul style="list-style-type: none"> • How is the quality of data measured, evaluated and its outcome measured? • The new age in data management – where do AI, machine learning and blockchain fit • Can data gathered for regulatory compliance be used for commercial benefit, and what are the potential dangers in doing so? • Issues around data availability, external vs internal sources of data and verification <p>Speakers: Jim Thomason, Managing Director, Technology Solutions, Pacific Rock Partners Magnus Cattan, Head of ICE Data Services APAC, ICE Data Services</p> <p>Moderated by: Garima Chitkara, Events Editor, Regulation Asia</p>
17:00	Closing Remarks: Nick Wakefield, Managing Director & Co-Founder, Regulation Asia

Comment [1]: +samuel@inasiamedia.com this is new and just added as arrived.