Risk Live EUROPE

InterContinental London - The O2
Monday, June 29
Invitation only

12:45 PM

CRO Network Registration

CRO Lunch
Networking
1:00 PM – 2:00 PM

2:00 PM

Leaders' Forum Registration

Welcome remarks
Presentation
2:15 PM - 2:30 PM

2:30 PM

Benchmarking

Operational risk
2:30 PM - 2:40 PM

ERM
2:40 PM - 2:50 PM

Model risk
2:50 PM - 3:00 PM

Climate risk
3:00 PM - 3:10 PM

Risk Leaders' Networks

Market risk	Credit risk	Operational risk	ALM/Liquidity risk	CRO Network
Roundtable	Roundtable	Roundtable	Roundtable	Roundtable
3:15 PM – 5:30 PM	3:15 PM – 5:30 PM	3:15 PM – 5:30 PM	3:15 PM – 5:30 PM	3:15 PM – 5:30 PM

Energy Risk Leaders' Network

Energy risk
Roundtable
2:30 PM – 4:45 PM

Energy Risk Awards
Awards
5:00 PM – 5:30 PM

5:30 PM

Networking

Drinks reception
Networking
5:30 PM – 6:30 PM

RiskLive EUROPE

InterContinental London - The O2
Tuesday, June 30

8:00 AM	**Registration**
	Registration and networking breakfast 8:00 AM - 8:45 AM
8:50 AM	**Keynote**
	Editor's opening remarks **Presentation** 8:50 AM - 9:00 AM **Duncan Wood**, Editorial director – *Risk.net*
9:00 AM	**Opening keynote** **Presentation** 9:00 AM - 9:20 AM **Sir Richard Moore**, Former chief – MI6 **Duncan Wood**, Global editorial director – *Risk.net*
9:20 AM	**CRO panel discussion: Leadership in uncertainty** **Fireside chat** 9:20 AM – 9:55 AM **Kanwardeep Ahluwalia**, Chief risk officer Merrill Lynch International & BANA London – Bank of America **Adrian Burbanks**, Deputy general manager and chief risk officer – Agricultural Bank of China, London Branch **Severine Wegner** Chief risk officer – BNP Paribas **Thomas Ribartis** Chief risk officer – European Investment Fund **Duncan Wood**, Editorial director – *Risk.net*
9:55 AM	**Geopolitics and systemic risk: Strategies to mitigate financial risk** **Panel discussion** 9:55 AM - 10:20 AM **Britta Achmann**, Chief risk officer – NatWest Markets NV **John Kelly,** Chief risk officer – AIB UK **Erkka Näsäkkälä,** Former deputy chief risk officer – SEB **Preston Keat**, Managing director and head of political and country risk – UBS **Arjun Ahluwalia**, Global head of sanctions and geopolitical risk, financial crime compliance – Santander CIB **Vivien Foetz,** Chief risk officer – Gulf International Bank UK **Philip Alexander,** Editor – risk management and regulation – *Risk.net*
10:20 AM	**Embedding AI in ALM and risk management: Practical lessons from implementation** **Presentation** 10:20 AM - 10:35 AM
10:35 AM	**Regulators panel discussion: Regulatory volatility and fragmentation in Europe** **Panel discussion** 10:35 AM - 11:00 AM **Guillaume Olivier**, Policy expert, team leader of CRR 3, credit risk – European Banking Authority **Klaus Düllmann**, Head of strategic risk and analytics division – European Central Bank **Cecilia Gejke,** Chief risk officer – MUFG Securities (Europe) N.V. **Sam Wilkes,** Deputy editor, regulation – *Risk.net*
11:00 AM	**The real AI model risk: What the regulation doesn't cover** **Presentation** 11:00 AM - 11:20 AM **Alexander Sokol**, Executive director – CompatibL
11:20 AM	**Coffee & networking** 11:20 AM - 11:50 AM

11:40 AM

Operational risk

AI model risk: Governance, transparency, and control frameworks
Panel discussion
11:40 AM - 12:00 PM
Dapo Ogunkola, Vice president, audit manager – Wells Fargo
Marina Antoniou, Global markets head of market abuse risk assessment – NatWest Markets
Katarina Ocokoljic, Head of model risk – NatWest Commercial & Institutional
Erdem Ultanir, Head of wholesale credit risk quantitative analytics – Barclays
Helen Bartholomew, London bureau chief and editor-at-large – *Risk.net*

When systems fail: the reality of IT disruption and recovery design
Panel discussion
12:00 PM - 12:20 PM
Nitesh Kumar, Managing director, global head of cyber and payment system risk – BNP Paribas
Cem Osken, Head of technology resilience and BCCM – Nordea Bank

DORA in practice
Panel discussion
12:20 PM – 12:50 PM
Thomas Barkias, Team lead, banking supervision – European Central Bank
Enrique Muñoz Garcia, Group chief operational risk officer – Banco Santander
Cyril Gruffat, Senior policy officer, digital and financial innovation – ESMA
Luke Clancy – Editor-at-large – *Risk.net*

When consumer protection becomes a systemic risk: The Polish CHF mortgages case
Presentation
12:50 PM - 1:00 PM
Marek Lusztyn, Chief risk officer – mBank

Liquidity risk

ALM: Past, present and future
Panel discussion
11:40 AM - 12:00 PM
Christophe Delcourt, Head of solution engineering, Emea – ActiveViam
Andreas Bohn, Author – Handbook of ALM in Banking
Haitian Li, Global head of treasury risk control, governance & analysis, and deputy treasury CRO – UBS
Phil Harding, Global head of commercial content, *Risk.net*

Designing and calibrating liquidity buffers
Panel discussion
12:00 PM - 12:20 PM
Coskun Tarkocin, Head of liquidity optimisation – HSBC Group
Catalina Porojan, Group head of special exposure management – Raiffeisen Bank International
George Bakas, Executive director, head of ALM risk control – UBS

IRRBB and NII under CRR 3
Presentation
12:20 PM - 1:00 PM
Konrad Kompa, Director of balance sheet risk management department – mBank
Andreas Bohn, Author – The Handbook of ALM in Banking
Eric Finn Schaanning, Risk Books contributing editor – The Handbook of ALM in Banking

Market risk

FRTB in practice: internal models and regulatory divergence
Panel discussion
11:40 AM - 12:00 PM
Ravel Jabbour, Executive director, head of UK regulatory engagement – formerly Goldman Sachs
Eduardo Epperlein, Managing director, global head of risk methodology – Nomura
Sam Wilkes, Deputy editor, regulation – *Risk.net*

Basel 3.1: contrarian perspectives on the output floor
Panel discussion
12:00 PM - 12:20 PM
Ravel Jabbour, Executive director, Head of UK Regulatory Engagement – formerly Goldman Sachs
Yan Hao, Head of market risk – Shanghai Pudong Development Bank
Erkka Näsäkkälä, Former deputy chief risk officer – SEB
Katherine Wolicki, Global head of engagement and outreach – GARP Benchmarking Initiative (GBI)

Model governance and regulation
Panel discussion
12:20 PM – 12:40 PM
Ratul Ahmed, Group head of model risk management and validation – Commerzbank
Dapo Ogunkola, VP, audit manager – Wells Fargo
Yan Hao, Head of market risk – Shanghai Pudong Development Bank
Tom Osborn, Product manager, risk management and benchmarking – *Risk.net*

Concentration risk in concentrated markets
Panel discussion
12:40 PM - 1:00 PM
Antti Nupponen, Head of Emea market risk management – Mizuho
Simon Ray, Executive director, head of credit risk analytics, credit markets, and structured products – LBBW
Hamza Bahaji, Head of financial engineering and investment solutions – Amundi
Imran Syed, Head of stress testing for market and counterparty risk – UBS
Phil Harding, Global head of commercial content – *Risk.net*

Credit risk

Stress testing credit risk under macro channels
Panel discussion
11:40 AM - 12:00 PM
Wendy Scott, Head of portfolio health monitoring – Citi
Denise Gordon, Senior prudential risk and regulatory subject matter expert – SGCIB
Stella Farrington, Head of content, *Energy Risk,* commercial editor – *Risk.net*

Private credit and leveraged lending under scrutiny
Panel discussion
12:00 PM - 12:40 PM
Marie-Helene Blattmann-Lenoir, Managing director, head of financial institutions credit risk management – NatWest Markets
Natalia Evtushenko, Chief risk officer – Scotiabank Ireland
Aymeric Chauve, Director, financial institutions credit risk – Societe Generale
Peter Knott, Chief risk officer – National Wealth Fund
Phil Alexander, Editor, risk management and regulation – *Risk.net*

Significant risk transfer: Unlocking capital efficiency under heightened scrutiny
Panel discussion
12:40 PM - 1:00 PM
Joost Hoogeveen, Senior director, credit and insurance linked investments – PGGM
Aymeric Chauve, Director, financial institutions credit risk – Societe Generale
Catalina Porojan, Group head of special exposure management – Raiffeisen Bank International
Matthew Moniot, Co-head of credit risk sharing – Man Group
Ben St. Clair, Senior staff writer, markets desk – *Risk.net*

1:00 PM

Lunch & networking
1:00 PM- 2:00 PM

InterContinental London - The O2
Tuesday, June 30

2:00 PM	**Event Roundtables**
	AI Model Risk: from spot checks to quantitative measurement. **Invite-only roundtable** 2:00 PM - 3:00 PM **Alexander Sokol,** Executive director - CompatibL
	Risk Live Roundtables **Event roundtables** 1:00 PM- 2:00 PM **Supervisory readiness 2026: evidence packs for ECB/PRA reviews** **Michal Dvorak,** Senior macroprudential policy and regulation expert – The European Commission **Integrating AI into op risk management** **Elena Pykhova,** Chief executive officer and founder, The Op Risk Company **Climate & nature risk in portfolios: integrating scenarios into limits, hedging, and model governance** **Navin Rauniar,** Sustainability board advisor, PRMIA **Model risk management for AI and machine learning** Speaker to be announced **Private credit markets 2026: valuation governance, liquidity terms, retail access, and suitability** Speaker to be announced **Data lineage regulators trust: 'one-number' reconciliation, ownership, and control testing** **David Power,** Chief data officer – State Street **Alpesh Doshi,** Managing partner – Redcliffe Capital **Liquidity and market depth: trading under stress, liquidation horizons, concentration and margin spirals** **Eng Tin Aw,** Director, prime services and liquidity financing – Barclays Investment Bank **Geopolitical & sanctions risk: portfolio exposure mapping, fragmentation scenarios, second-order effects** **Melvin Manikkam**, Vice president, enterprise risk management – Crown Agents Bank **Agentic AI & autonomy risk: controlling AI agents in trading, ops and risk workflows** Speaker to be announced **Data governance for AI: building trusted, scalable, decision intelligence** **Tara Lynch,** Director of product, risk – Signal AI **Pillar 2 & stress testing: making scenarios decision-useful (capital, liquidity & limits)** **Vladimir Chorniy,** Managing director, head of risk model fundamentals and research lab senior technical lead – BNP Paribas **Operational resilience & third-party concentration: cloud & vendor risk, mapping services, and recovering testing** **Julien Haye,** Non-executive director and author – The Risk Within **Collateral & margin optimisation: SIMM, intraday liquidity, settlement risk, and funding costs** Speaker to be announced
3:00 PM	**Coffee & networking** 3:00 PM- 3:30 PM

3:30 PM

Operational risk

Distinguishing 2025 AI hype to 2026 TPRM transformation
Presentation
3:30 PM – 3:50 PM
Adelani Adesida, Managing director, Europe – Aravo

Risk culture and governance: board-level accountability for resilience
Panel discussion
3:50 PM – 4:20 PM
Sean Titley, Chief risk officer – Bank of London
Louise Hatch, Director of control operations and assurance – Aviva Investors
Anuja Verma, Chief risk officer, UK, Ireland and Middle East – State Street
Paulina Pielichata, Deputy editor, *Risk.net*

Data Centrality in Model Governance: Ensuring Data Integrity Across Traditional and ML Models From data mapping to validation: a real-world application
Panel discussion
4:20 PM – 4:40 PM
Stefano Romano, Senior partner – Prometeia
Paolo De Pietro, Principle in the data science competence line - Prometeia
Sergej Kapustin, Chief risk officer and member of the management board – CKB Banka (OTP Group)
David Power, Chief data officer – State Street
Phil Harding, Global head of commercial content, *Risk.net*

ERM accountability
Panel discussion
4:40 PM – 5:20 PM
Tom Kerin, Vice president, product management – Riskonnect
Sean Titley, Chief risk officer – Bank of London
Robert Bouwmeester, Head of operational risk management – NIBC Bank
Elena Pykhova – Chief executive officer and founder – The Op Risk Company
Andy Hope, Chief risk officer – Thornbridge Investment Managment
Soren Agergaard Anderson, Chief risk and compliance officer – Copenhagen Infrastructure Partners
Nick Thomasson, Managing director, head of operational risk portfolio management and head of 2LoD operational risk for UKI, CB, IB, and infrastructure – Deutsche Bank
Jonathan White, Contributor relations manager – *Risk.net*

Liquidity risk

Action-oriented stress calibration and reverse testing in treasury
Panel discussion
3:30 PM - 4:10 PM
Svetlana Kardan, Head of balance sheet management – Monzo Bank
Konrad Kompa, Director of balance sheet risk management department – mBank
Brian Brown, Head of UKI liquidity risk management – Deutsche Bank
Stella Farrington, Head of content, *Energy Risk,* commercial editor – *Risk.net*

Hedging and funding strategies under stress
Panel discussion
4:10 PM – 4:50 PM
Jacek Rzeznik, Deputy director ALM risk – mBank
George Bakas, Executive director, head of ALM risk control – UBS
Rebekah Tunstead, Senior staff writer – *Risk.net*

Quantifying the behaviours of depositors
Presentation
4:50 PM – 5:20 PM
Jacek Rzeznik, Deputy director ALM risk – mBank

Market risk

XVA, counterparty risk and the stress test that moves the needle
Panel discussion
3:30 PM – 4:15 PM
Shahed Shafi, Head of counterparty risk – US Bank
Andy Lyon, Global head of XVA market risk – Citi
Joost Hoogeveen, Senior director, credit and insurance linked investments – PGGM
Marcus Cree, Risk specialist – FIS
Ben Burnett, Head of XVA quant team – Barclays
Mauro Cesa, Quant finance editor – *Risk.net*

Session to be announced

Credit risk

The future of internal models for market and credit risk: Do internal models still stand up?
Panel discussion
3:30 PM – 4:00 PM
Denise Gordon, Senior prudential risk and regulatory SME – SGCIB
Katarina Ocokoljic, Head of model risk – NatWest Commercial & Institutional
Cathryn Kelly, Head of credit strategy group, Emea – MUFG Securities
Erdem Ultanier, Head of IRB wholesale credit risk quantitative analytics – Barclays

Session to be announced

Climate risk in credit risk models
Panel discussion
4:50 PM – 5:20 PM
Alexandre Petrov, Executive advisor, team lead, risk models – Nordea
Siddharth Gandhi, Vice president, quant risk manager – HSBC
Dorota Wojnar, Head of ESG risks unit – European Banking Authority
Tovio Miller, Head of climate and ESG risk – UK Export Finance
Stella Farrington, Head of content – *Energy Risk*

Risk Live EUROPE

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17:30 PM	**Networking**
	Drinks reception **Networking** 17:30 PM - 18:30 PM
6:30 PM	**Risk-On: The Risk and Markets Show party** **Networking** 6:30 PM – 10:30PM **Venue:** The Dial Greenwich – a short walk from the InterContinental




RiskLive EUROPE

InterContinental London - The O2
Wednesday, July 1

8:00 AM	**Registration**
	Registration, coffee and networking 8:00 AM - 8:45 AM
9:00 AM	**Keynote**
	Opening keynote **Presentation | Tech and Data in Financial Markets** 9:00 AM - 9:30 AM **Sir David Spiegelhalter,** Professor for the public understanding of risk – Cambridge University **Mauro Cesa,** Quant finance editor – *Risk.net*
9:30 AM	**NED Session: The human factor – culture and leadership in resilience** **Panel discussion** 9:30 AM - 10:10 AM **Edward Ocampo,** Non-executive director and chair of board risk committee – JP Morgan Securities **Beatrice Devillon-Cohen,** Non-executive director – MUFG **Lewis O'Donald,** Independent non-executive director – HSBC **Joanna Nader,** Independent director and risk committee chair – Barclays Europe **Elisabeth Stheeman,** Non-executive director – M&G plc
10:10 AM	**The future of global finance: funding, credit and liquidity shocks** **Panel discussion** 10:10 AM - 11:00 AM **Rajeev Bhatnagar,** Chief risk and compliance officer, international and treasury services – BNY **Andrea Pavlovic,** Chief risk officer – Privredna Banka Zagreb **Lewis O'Donald,** Independent non-executive director - HSBC
11:00 AM	**Coffee & networking** 11:00 AM - 11:30 AM

RiskLive EUROPE

InterContinental London - The O2
Wednesday, July 1

11:30 AM	**Keynote**
	AI and the technology turning point **Panel discussion | Tech & Data in Financial Markets** 11:30 AM - 11:55 AM **Cédric d'Albis,** Chief auditor, innovation and technology – Rabobank **Fox Ahmed,** Global head of cybersecurity & technology and data protection regulatory risk – BNP Paribas **David Power,** Chief data officer – State Street **Duncan Wood,** Global editorial director – *Risk.net*
11:55 AM	**Modernising the risk stack** **Panel discussion | Tech & Data in Financial Markets** 11:55 AM – 12:20 PM **Nitesh Kumar,** Managing director, global head of cyber and payment system risk – BNP Paribas **Stephane Rio,** Chief executive officer and founder – Opensee **Tin Lau,** Chief risk and compliance officer – Mirae Asset Securities UK
12:20 PM	**Women in risk leadership: influence, resilience, results** **Panel discussion** 12:20 PM - 1:00 PM **Saadia Mujeeb,** Group head of financial risk management and control – Nordea Bank **Doris Honold,** Board member – UniCredit Spa **Wendy Scott,** Head of portfolio health monitoring – Citi **Cecilia Gejke,** Chief risk officer – MUFG Securities (Europe) N.V. **Emma Price,** Ambassador – Risky Women
1:00 PM	**Lunch & networking** 1:00 PM – 2:00 PM

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InterContinental London - The O2
Tuesday, June 30

2:00 PM	Operational risk	Buy-side risk	Market risk	Credit risk
	ONFR Governance that actually works **Panel discussion** 2:00 PM – 2:20 PM **Robert Bouwmeester,** Head of operational risk management – NIBC Bank **Nick Thomasson,** Managing director, head of operational risk portfolio management and head of 2LoD operational risk for UKI, CB, IB, and infrastructure – Deutsche Bank **Sergej Kapustin,** Chief risk officer – CKB **Nitesh Kumar,** Managing director, global head of cyber and payment system risk – BNP Paribas **Pamela Zela,** Director, non-financial risk – Societe Generale	**Portfolio risk in an unstable world** **Presentations** 2:00 PM – 3:20 PM **Sebastian Smodis,** AM Emea chief risk officer and global head of investment risk – UBS **Leonardo Cabral,** Partner and chief risk officer – SPX Capital **Andy Hope,** Chief risk officer – Thornbridge Investment Management **Faisal Javaid,** Head of external alpha investment risk – Solutions, Man Group **Rob Mannix,** Investing editor – *Risk.net*	**Digital assets: from prudential treatment to volatility risk** **Panel discussion | Tech & Data in Financial Markets** 2:00 PM - 2:35 PM **Pascal Herrmann,** Head of integrated financial risk – Lloyds Financial Group **Phil Harding,** Global head of commercial content – *Risk.net*	**AI in credit modelling and risk management** **Presentation | Tech & Data in Financial Markets** 2:00 PM – 2:20 PM **Sebastian Schnitzler,** Head of QRM2 division – BaFin **Phil Alexander,** Editor, risk management and regulation – *Risk.net*
	Session to be announced		**Market fragility and information shocks** **Panel discussion** 2:35 PM – 3:20 PM **Christina Godsk Hansen,** Head of market risk and counterparty credit risk – Barclays **Saadia Mujeeb,** Group head of financial risk management and control – Nordea Bank **Antti Nupponen,** Head of Emea market risk management – Mizuho **Greg Jones,** Vice president and chief risk officer, Europe and Asia-Pacific – TD Securities **Phil Alexander,** Editor, risk management and regulation – *Risk.net*	**Data, reporting, and early-warning indicators** **Presentation | Tech & Data in Financial Markets** 2:20 PM – 2:40 PM **Sergej Kapustin,** Chief risk officer – CKB **Lukas Ziewer,** Former group chief risk officer – Athora Holding
	From compliance to value: linking op risk to business outcomes **Panel discussion** 2:40 PM – 3:20 PM **Sergej Kapustin,** Chief risk officer – CKB **Chris Knox,** Global director – Microsoft **Kayode Falana,** Director and board member – ISACA London Chapter **Phil Harding,** Global head of commercial content, *Risk.net*			**Session to be announced**
3:20 PM	**Coffee and networking** 3:20 PM – 3:45 PM			

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Wednesday, July 1

3:45 PM	**Keynote**	
	CRO panel: Who owns risks now? **Panel discussion** 3:45 PM – 4:45 PM **Terri Duhon,** Non-executive director – Morgan Stanley **Andrea Pavlovic,** Chief risk officer – Privredna Banka Zagreb **Soren Agergaard Anderson,** Chief risk and compliance officer – Copenhagen Infrastructure Partners **Sebastian Smodis,** AM Emea chief risk officer and global head of investment risk, UBS **Vivien Foetz,** Chief risk officer – Gulf International Bank UK	**WatersTechnology Rankings** **Invitation only – Champagne High Tea | Tech & Data in Financial Markets** 4:00 PM – 5:30 PM
4:45 PM	**Closing keynote to be announced** **Presentation** 4:45 PM – 5:30 PM	
5:30 PM	**Close of main conference**	
	Award winners drinks reception **Invitation only** 5:30 PM – 6:30 PM	
	Risk Technology Awards **Invitation only** 6:30 PM – 10:30 PM