

About the Conference

The VII Annual Conference "Operational Risk Management Op|Risk|2019" will take place on March 19, 2019 in Kyiv, Ukraine.

The purpose of the Conference is to exchange experience in managing operational risks in accordance with the best world practices and requirements of NBU Resolution No. 64, as well as in countering cyber threats and fraud in the Digital era and using modern information technologies in these areas.

- How can independent Board Directors help banks to manage risks better?
- What is the methodology for assessment and managing operational risks?
- How to counteract cyber risks and fraud in the Digital era?

Keynote Speakers



Igor Frantskevich
Chairman
GARP
Ukraine



Steven Seelig
Independent member of the Supervisory Board, Chairman of Risk Committee
PrivatBank



Yuriy Blashchuk
Independent member of the Supervisory Board
UkrGasbank



Igor Budnyk
CRO
NBU



Julia Savulyak
Director of Integrated Risk Management
Department
Raiffeisen Bank Aval



Olexander Sokolovsky
Head of Fraud Management
Department
PrivatBank



Andriy Glevatsky
Director of Department of Retail Risks
Raiffeisen Bank Aval



Olexander Gorinov
Head of Banking Security
Kredobank



Rostislav Kiryanenko
Head of Operational Risk Management
Alfa-Bank



Eugeny Plotitsa
EX-COO
FE Credit (Vietnam)



Roman Shevtsyv
Co-founder and CEO
Creditor



Vyacheslav Nekhoroshikh
Head of Information Security
PrivatBank



Yaroslav Nevmerzhytsky
FRM, ERP, CFA
Deputy CRO
Naftogaz Ukraine



Denis Osipenko
CRO
Tamga Finance

With participation



Who Should Attend

- § Chairman and Members of Supervisory Board
- § Chairman and Members of Management Board
- § Chief Risk Officer
- § Chief Auditor
- § Chief Operations Officer
- § Head of Risk Management
- § Head of Operational Risk Management
- § Head of IT Security
- § Head of Security
- § Head of Internal Audit
- § Head of Corporate Business
- § Head of Retail Business
- § Head of Distribution Channels Management
- § Head of Back Office
- § Business Process Re-engineering
- § Head of HR
- § Head of Management Information System
- § Head of IT

Feedback on the previous conferences

- *"I liked the fruitful dialogue with the regulator, familiarization with IT applications of potential vendors, almost all materials are based on real business cases. Banks openly shared their experience"* - Oksana Kolomiets, Director of the Risk Management and Methodology Department, Piraeus Bank IBC
- *"There were lively discussions on issues and problems that banks face"* - Natalia Shafran, Head of Operational and Market Risks and Reporting, Universal Bank
- *"Authoritative opinion of speakers holding leading positions in different banks"* - Evgenia Sokolova, Deputy Director, Risk Control Department, Credit Agricole Bank
- *"I liked the involvement of representatives of the NBU in the discussion, as well as a large number of representatives from different banks"*, Andriy Grigel, Head of Risk Management and Analytics Department, Radabank



Lineup of Speakers (confirmed)

- Igor Frantskevich, Chairman, GARP Ukraine
- Steven Seelig, Independent member of the Supervisory Board, Chairman of Risk Committee, member of Audit Committee,, PrivatBank
- Yuriy Blashchuk, Independent member of the Supervisory Board, Ukrgasbank
- Igor Budnyk, Chief Risk Officer, National Bank of Ukraine, Member of Steering Committee, GARP Ukraine
- Julia Savulyak, Director of Integrated Risk Management Department, Raiffeisen Bank Aval
- Alexander Sokolovsky Head of Fraud Management Department PrivatBank
- Andriy Glevatsky, Director Of Department Of Retail Risks and Retail Collection, Raiffeisen Bank Aval
- Olexander Gorinov, Head of Banking Security, Kredobank
- Rostislav Kiryanenko, Head of Operational Risk Management, Alfa-Bank
- Eugeny Plotitsa, ex-COO, FE Credit (Vietnam)
- Roman Shevtsyv, Co- founder and CEO, Crediton
- Yaroslav Nevmerzhytskyi, FRM, ERP, CFA, Deputy CRO, Naftogaz Ukraine
- Vyacheslav Nekhoroshikh, Head of Information Security, PrivatBank
- Denis Osipenko, PhD, Credit Research Center at the Edinburgh University (UK), CRO, Tamga Finance

Conference Program

Corporate Governance and Risk Management:

1. Resolution of the NBU No. 64 assigned the Bank's Supervisory Board the full responsibility for creating a comprehensive, adequate and efficient risk management system.
 - o What are the major risk KPIs used by the Supervisory Board for oversight risks?
2. The Risk Management and Compliance Division should now report directly to the Supervisory Board of the bank.
 - o How to efficiently organize interaction and reporting between the Risk Management Divisions and the Compliance Division on the one hand, and the Supervisory Board and the Management Board of the bank on the other?
3. Why are independent directors obligatory in the Supervisory Boards of banks?
 - o Case studies: How did the independent directors of the Supervisory Board help strengthen the risk management function and avoid major threats to the banks?

Methodology and Models of Operational Risk Assessment and Management:

1. Key risk indicators (KRIs) - methods, correctness of determination, complexity.
2. Automation of data collection on events and losses of operational risk: maximum use of the bank's ODB / ABS.
3. Self-assessment of operational risk. Examples of how and by whom your bank conducts an operational risk self-assessment. The role of self-esteem; How to get the complexity of self-esteem with adequate costs?
4. Stress testing of operational risk. Examples
5. Models of a monetary assessment of operational risk (using also statistical models).
6. Information risk assessment models
7. Risk appetite for operational risk: a reasonable number of indicators. The balance between quantitative and qualitative indicators.
8. Risks of third parties (outsourcing).

Anti-Fraud in Electronic Channels. Cyber Risks and Cyber Security:

1. Overview of modern fraudulent banking schemes.
2. The use of graph analytics in identifying suspicious financial transactions and finding customer connections
3. Prospects for the work of the BOT in 24/7 mode and the related changes in business processes: 24/7 customer service and operational risks of such a service mode.
4. Identification of clients and paperless - how to implement the ETSP and EP in the process of identifying clients? how to implement the new law on trust services?
5. Experience of banks in using BankID: what works and what does not? What are the bottlenecks?

Model Risk:

1. What methodology to use for model risk management for risk assessment models, financial instruments, pricing of banking products?
2. How to validate the risk model? What validation methods are effective?
3. How to solve the problem of lack of data or poor quality data for validation?
4. Live demonstration of the process and tools for model validation.

The Program is subject to change

How to Attend

Conference venue: Premier Hotel Rus (Kyiv, Hospitalna St., 4)

Working language of Conference – Ukrainian or Russian. The translator will be provided for English-language presentations.

Fee of participation of one representative in the Conference:

	Conference (March 19, 2019)
for residents of Ukraine (UAH)	8950
for non-residents of Ukraine (EUR)	300

The prices include materials, lunch, coffee breaks, and cocktail reception.

Discounts for participation in the Conference:

For organizations that have the conference speakers	50%
For members of GARP and UUPN	5%
For regular customers	5%

Discounts are summed up.

For registration please send your registration request at e-mail office@extra-consulting.net stating the names of the delegates, their positions, your organization and contact details.

For marketing opportunities, please e-mail: marketing@extra-consulting.net

The updated Conference agenda is posted at www.extra-consulting.net

If you have any questions, please call us at +380 44 227 81 73 or e-mail office@extra-consulting.net.

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About the Organizer

EXTRA
consulting

Extra Consulting Ltd (www.extra-consulting.net) is a leading banking consulting and training provider in Ukraine. The company's Mission is to advise Ukrainian and CIS banks on the world best practice of management and advanced information technologies to improve their efficiency. This shall be achieved through the combined expertise of a network of international and local consultants. The Company has 18 year successful experience in delivering professional conferences and training – with Risk Management as one of the major topics. The Company initiated an establishment of the GARP presence in Ukraine in 2009 by taking part in setting up the GARP's Regional Chapter and in a successful launch of the FRM Certification. The company's experts successfully accomplished several consulting projects in Ukraine, countries of the Western Balkans, Eastern Partnership, Kyrgyz Republic, Tajikistan, Vietnam and Russia.

REGISTRATION FORM
ON PARTICIPATION IN

VII Annual Conference
Operational Risk Management

op|risk|2019

March 19, 2019 | Kiev, Ukraine

Please register the following representatives of our organization

(please, note the choice in [] by using **Ü** or **X**):

FULL NAME Position Phone e-mail Member of UUPN Member of GARP	[] yes [] yes GARP ID _____
FULL NAME Position Phone e-mail Member of UUPN Member of GARP	[] yes [] yes GARP ID _____

Total cost _____

Name of the organization: _____

Address: _____

Contact person: _____

Contact phone: (____) _____

Contact E-mail: _____

Please, send the filled-in form to e-mail office@extra-consulting.net