

Agenda



V-FI Asia 2016 19th & 20th April 2016

Day 1, 19th April – Regulation, Control and Market Data

08:30 Registration

09:00 Chairman's Opening Remarks

Saiyang Liu

Managing Director - Firm-wide Valuation Control Group APAC

JP Morgan

09:10 Examining Regulatory Trends for Valuation and Risk in Asia

Muffadal Boty

Global PC Business Lead

HSBC

09:40 Regulatory Priorities for Risk and Valuation in Asia

Cees Bouwer

Executive Director, Market Risk Control

UBS HK

Marcus Schöler

Managing Director, Head of Regulatory Affairs

Markit

Horace Lee

Associate Director, Risk Consulting

KPMG

10:30 Coffee and Networking Break

10:50 Risk and Valuation Approaches to Market Volatility and Stress Testing

Robin Degouge

Head of Quantitative Research Equities Asia

JP Morgan

Andrew Koh

Deputy Chief Manager, Risk Management

China Construction Bank

Philippe El-Asmar

Founding Partner and CBDO

Amareos

Joaquín Calvo

Head of Market Risk and Liquidity

CITIC Bank International (TBC)

11:30 Incorporating Sentiment Analytics in Risk and Investment Decisions

Philippe El-Asmar

Founding Partner and CBDO

Amareos

12:10 Changes to the Markets and Implications for Products Choice, Pricing and Buyside Service Offering

Feng Chang

Managing Director, Head of APAC XVA Trading

Bank of America Merrill Lynch

TY Kim

Head of VCG Equities APAC

JP Morgan

12:50 Lunch

13:50 Valuating Equities Derivative Products with Market Changes

TY Kim

Head of VCG Equities APAC

JP Morgan

14:30 Effective Market Data for Valuations and IPV: Best Practices

Oliver Mayo

Global Head, Valuation Control Group

Macquarie Bank

Mushahid Syed

Head of Interest Rates Valuation Control

Standard Chartered

Lachlan Elmer

CEO

Rate Validation Services

Subhash Malhotra

Head of IPV, Valuation Control Group

ANZ

Ross Allen

Head of Valuation and Pricing APAC

Markit

Jonathan Epstein

Senior Director, Global Head of Market Data Operations

ICE | Super Derivatives

15:20 Coffee and Networking Break

15:40 Team Skills, Talent Management and Outsourcing for Valuation

Rodney Tan

Head of Product Control Asia Pacific

RBS

David Diep

Head of APAC Rates and FX Valuation Control Group

JP Morgan

16:10 Asia Heads of Valuation - Strategic Direction of the Valuation Department in APAC

Paul McSheaffrey.

Head of Banking

KPMG

Mudasir Kazi

Global Head of Valuation Control

Standard Chartered

David Trafford

Global Head of Valuation Control, Singapore

ANZ

Jonathan Lam

Executive Director – Head of Valuations Asia

Morgan Stanley

Saiyang Liu

Managing Director - Firm-wide Valuation Control Group APAC

JP Morgan

17:10 Chairman's Summation & Close of Day 1

Saiyang Liu

Managing Director - Firm-wide Valuation Control Group APAC

JP Morgan

17:20 Start of Cocktail Reception

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Day 2, 20th April – Valuation Risk and Modelling

08:30 Registration

09:00 Chairman's Opening Remarks and Recap of Day 1

Saiyang Liu

Managing Director - Firm-wide Valuation Control Group APAC

JP Morgan

09:10 XVA Adjustment and Accounting Standards: An Incompatible Marriage?

William Hanlin

President

International Association of Consultants, Valuators and Analysts (IACVA)

9:50 Benchmarking Approaches to XVA across Asia

Feng Chang

Managing Director, Head of APAC XVA Trading

Bank of America Merrill Lynch

Vinay Gupta

Head of xVA Control

ANZ

Nedir Boudriga

Senior Manager, XVA, Valuation Control

Standard Chartered

William Hanlin

President

International Association of Consultants, Valuators and Analysts (IACVA)

10:40 Morning Coffee and Start of Stream Sessions

11:00 Impacts of Liquidity and Funds Transfer Pricing (FTP) on Pricing and Valuation

Haiyun Zhang

Director, Financial Markets Institute, Professor, School of Banking & Finance

University of International Business and Economics

11:40 Integrating Risk, Finance and Valuation

Jonathan Lam

Executive Director – Head of Valuations Asia

Morgan Stanley

Cees Bouwer

Executive Director, Market Risk Control

UBS HK

Sanmoy Chakrabarti

Executive VP, Head - Market Risk, Middle Office, Operation Risk & Enterprise Risk Management

HDFC Bank

12:30 Lunch at Networking Break

13:30 New Technologies for Analytics and Modelling

Simon Goo

Head of Group Risk Analytics Division

United Overseas Bank (UOB)

14:00 Developing Front to Back Model Risk and Control Frameworks

Jason Simmons

Senior Financial Specialist, Income and Fair Value

World Bank

David Wei

Chief Risk Officer

HaiTong International

Rodney Tan

Head of Product Control Asia Pacific

RBS

Andrew Koh

Deputy Chief Manager, Risk Management

China Construction Bank

14:40 Afternoon Coffee and Networking

15:00 Creating an Effective Model and Valuation Risk Framework

Sanmoy Chakrabarti

Executive VP, Head - Market Risk, Middle Office, Operation Risk & Enterprise Risk Management

HDFC Bank

15:40 Modelling and Managing Market Volatility

Andrew Koh

Deputy Chief Manager, Risk Management

China Construction Bank

16:20 End of Stream Session and Summit
