The New York Chapter of RMA

Stress Testing: Capital, Liquidity and Risk Appetite

This event is being hosted by the Federal Reserve Bank of New York. The entrance for the event is 44 Maiden Lane.

PLEASE NOTE: THE REGISTRATION CUT-OFF DATE IS CLOSE OF DAY FRIDAY, OCTOBER 17TH. WE ARE REQUIRED TO SUBMIT OUR REGISTRATION LIST TO THE FEDERAL RESERVE FOR SECURITY REASONS. IF YOU WOULD LIKE TO ATTEND YOU MUST REGISTER BY FRIDAY, OCTOBER 17TH. WE CANNOT ACCEPT LATER REGISTRATIONS OR WALK-INS.

Topics Include:

- Supervisory Stress Testing - the influence of supervisory stress tests on capital planning
- Risk Appetite - stress testing impact on bank strategic planning and decision making
- Looking forward - issues and considerations for financial institutions

Speakers:

[Image of a speaker]
Arthur Angulo, Managing Director, Promontory
Art Angulo draws on broad and deep experience in bank supervision to advise Promontory clients on all matters related to risk management and supervisory policy.

During his distinguished 27-year tenure at the Federal Reserve Bank of New York, Art served in several senior positions involving both the oversight of the largest, most complex global financial institutions and international policy development. He led the risk function in the New York Fed’s financial-institution supervision group and co-led the group charged with overseeing complex financial institutions. He was a member of the Federal Reserve System’s executive committee that oversees the annual Comprehensive Capital Analysis and Review, and he was part of the leadership team that designed the Supervisory Capital Assessment Program. Art was a member of the Senior Supervisors Group. He was the New York Fed’s representative to the Basel Committee on Banking Supervision and co-chaired its working group on liquidity. He led the unit created to monitor primary dealers that participated in the New York Fed’s Primary Dealer Credit Facility. He has also been an examiner-in-charge at one of the largest U.S. bank holding companies and supervised a portfolio of foreign banking organizations operating in the U.S.

Art earned his M.B.A. in finance and a B.A. in economics at Columbia University.

Eduardo Canabarro, Managing Director, Global Head of Risk Analytics, Morgan Stanley
Eduardo Canabarro is the Managing Director, Global Head of Risk Analytics at Morgan Stanley. He is responsible for the design and implementation of the bank’s risk measurement models for market, credit, operational risks, stress testing and economic capital; for the validation of the bank’s pricing models; and for the calculation of the model-based regulatory capital measures of Basel 2, 2.5 and 3. Prior to Morgan Stanley, he has worked at Lehman Brothers, Goldman Sachs and Salomon Brothers in various research and risk management capacities since 1993.

Eduardo’s articles have been widely published. He has contributed to the formulation of the Basel Committee’s frameworks used to assess regulatory capital on counterparty credit risk and trading activities. He is a member of risk management committees at ISDA, IIF, SIFMA and TCH as well as of the Board of Directors of the International Association of Quantitative Finance (IAQF).
Eduardo has received PhD and MS degrees in Finance from the University of California at Berkeley, USA. He received degrees in Electrical Engineering and MBA in Finance from the Federal University RGS, Brazil.

Andy McGee, Partner and Head of the Finance & Risk Practice in the Americas, Oliver Wyman

Andy McGee is a Partner at Oliver Wyman and the Head of the Finance & Risk practice in the Americas. He is a member of the firm’s management committee. Andy has a broad background having conducted both strategy and risk-focused studies across a range of financial institutions including banks, securities firms, insurers and central banks, in North America, Europe and Asia. His core areas of focus include risk governance and limit setting, risk measurement and modeling, and risk and performance management within the banking and insurance industries. He has spoken on risk management topics at industry conferences, been published in industry publications, and served as a working committee member for the IIF Committee on Market Best Practices.

Andy graduated with a B.A. in Economics Magna Cum Laude from Princeton University and a Certificate in American Studies.

Jai Sooklal, Senior Vice President, Federal Reserve Bank of New York

Jai Sooklal joined the Federal Reserve Bank of New York in April 2009 and is currently a Senior Vice President and Head of the Funding and Liquidity Risk Department, Risk Management Function within the Financial Institution Supervision Group. Mr. Sooklal has also been designated as the Funding and Liquidity Risk Team Lead for the Federal Reserve System. Additionally, Mr. Sooklal currently chairs the international Task Force on Funding
established by the Financial Stability Board's Data Gaps Committee, and was the Federal Reserve Bank of New York's representative on the BIS's Basel Committee on Banking Supervision's Working Group on Liquidity developing international liquidity policy.

Prior to joining the Bank, Mr. Sooklal was a Managing Director, Assistant Treasurer and Global Head of Long Term Financing at Morgan Stanley.

Mr. Sooklal holds a BS in Computer Science and Engineering from Columbia University, New York, and an MBA in Finance from The Wharton School, University of Pennsylvania.

Moderator: Colleen Burke, Assistant Vice President, Federal Reserve Bank of New York

Colleen Burke is an Assistant Vice President in the Financial Institution Supervision Group of the Federal Reserve Bank of New York. Since joining the Fed in 2009, Colleen has been an examiner and team leader supervising Wholesale Credit at Community, Regional and Large Complex Banks in the 2nd District, focusing today on the supervision of systemically important financial institutions.

Prior to joining FRBNY, from 2003 thru 2008 Colleen was a Managing Director and Senior Credit Officer in UBS's Credit Risk Control group covering Leveraged Finance. Colleen also spent 11 years at Credit Suisse, holding positions as Managing Director in the Global Industrial & Services Group, Director in the Leveraged Finance Group and Member of Senior Management at Credit Suisse Chicago Branch. Colleen began her career at Bankers Trust Company.

Colleen holds an AB in American Studies from Smith College and an MBA in Finance from the Columbia University Graduate School of Business.

This event is being hosted by the Federal Reserve Bank of New York.
Registration
Mark your calendar and register early. Come join us for this professional development effort for risk management its role in the successful enterprise.

Registration fees:
New York Chapter Members: $55.00
Non-Members of New York Chapter: $85.00
***DISCOUNT to Join RMA NY or Renew Membership and Register for the Event: $110.00

By renewing or joining the RMA NY today, you will enjoy all member benefits including:

- Substantially reduced fees to attend the monthly programs led by risk professional leaders.
- A forum to exchange ideas with fellow risk professionals.
- Access to the password-protected Members section of the RMA NY website, which contains spe presentations from recent programs as well as a searchable online directory of RMA NY members.
- Inclusion in our searchable online directory of RMA NY members, which is updated continuously
new members join or the contact information for members changes.

Cancellations will be accepted until Thursday, October 23rd 2014. All cancellations after this date are liable payment.

BECOME A MEME

This email was sent to kbyrne519@gmail.com by rma@rmanyn.org | Update Profile/Email Address | Rapid removal with SafeUnsubscribe™ | Privacy Policy.