



e.stradis GmbH - Barthshof 5 - 86150 Augsburg

Venue: Drei Mohren Hotel  
Maximilianstraße 40  
86150 Augsburg

## 16. Risk Management Forum

### Agenda

**Thursday, 28 January 2021**

**12:00 - 14:00: Business Lunch**

14:00 Welcome address to the 16<sup>th</sup> Risk Management Forum  
Management of e.stradis GmbH

14:10 **From Paris to Frankfurt**

*The Paris Agreement and its implementation in a sustainable financial system*

- The Paris Agreement - Central elements
- Transition - Initiatives for a resilient, climate-friendly financial sector
- Regulatory issues - implications for banks' risk management

*Speaker: Dr. Daniel Klein, Partner  
KleinCarazo Consultants*

*Dr. Stefan Klein, Managing Director  
e.stradis GmbH*

**15:00 - 15:30: Coffee Break**

15:30 **Roadmap rms**

*Speaker: Karen Brembs, Managing Director  
e.stradis GmbH*

16:00 **VIA – Real Estate valuation with VÖB ImmobilienAnalyse**

*Speaker: Stephan Henkel, Managing Director  
VÖB Service GmbH*

**16:30 Coffee Break**

**17:00 Guided tunnel tour - Augsburg railway station**

**19:00 Reception to evening event (Hotel Lobby)**

We look forward to inviting you to a glass of sparkling wine.  
Enjoy the following evening event with us.



## **Friday, 29 January 2021**

09:00 **Neo banks, shadow banks, techs and all the others**

*Same business, same risk, same rules?*

- Stocktaking of the German market
- Regulatory requirements
- Valuation of business models as an example

*Speaker: Holger Biernat, Managing Director  
Barrus Consulting GmbH*

09:45 **New developments in overall bank management: ICAAP + ILAAP = ICLAAP**

- Regulatory requirements for ICLAAP from European and national perspectives
- Normative effects from the ILAAP requirements, interdependencies and their use for the ICAAP calculation
- Challenges for the practical implementation of a performance measurement system for the bank as a whole

*Speaker: Henning Heuter, Managing Director  
1 PLUS i GmbH*

### **10:30 - 11:00 Coffee Break**

11:00 **Practice report „Efficient Collateral Management“**

One asset many perspectives! Integration of regulatory economical and process requirements into an integrated management concept.

*Speaker: Annett Kutzer, Back-Office - Collateral Management  
Ines Kühne, Risk Controlling – Risk-Methodology  
Sächsische AufbauBank – Förderbank*

### **11:45 - 13:00: Lunch**

13:00 **Tracing risk management: loss data and LGD modelling**

- Long absent, soon forgotten? Challenges in loss data collection
- Looking back: What we can learn from loss data
- Looking ahead: How we can exploit the findings with the help of an LGD model

*Speaker: Dr. Uwe Dörr, Partner  
d-fine GmbH*

13:45 **Optimization methods in Risk Mitigation – Current Developments**

- Objectives and regulation in the area of risk mitigation
- Methods for optimization of collateral allocation
- Optimization by CRR-RWA vs. economic collateralization
- Options for an integrated approach

*Speaker: Oliver Brandt, Director Risk Advisory  
SKS Unternehmensberatung GmbH & Co. KG  
(postponement requested)*

### **14:30h: Coffee Break and close of the event**

In addition to the lecture program, there will be extensive opportunity for exchange with other customers, speakers and the staff of e.stradis, who welcome you warmly.

