



Risk Hong Kong

21 June 2019

Past sponsors include:





400+
delegates



30
World-class
speakers



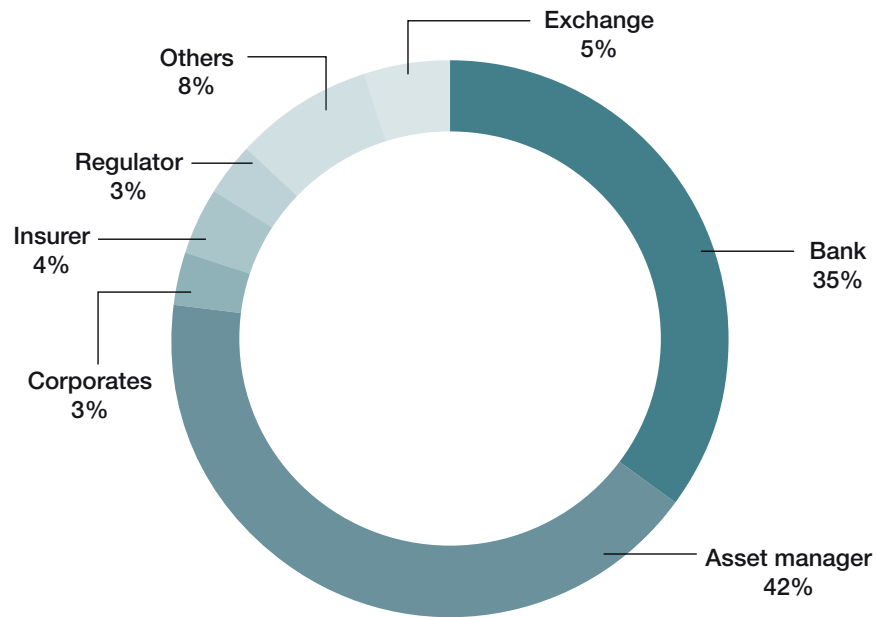
Deep dive panel
discussions



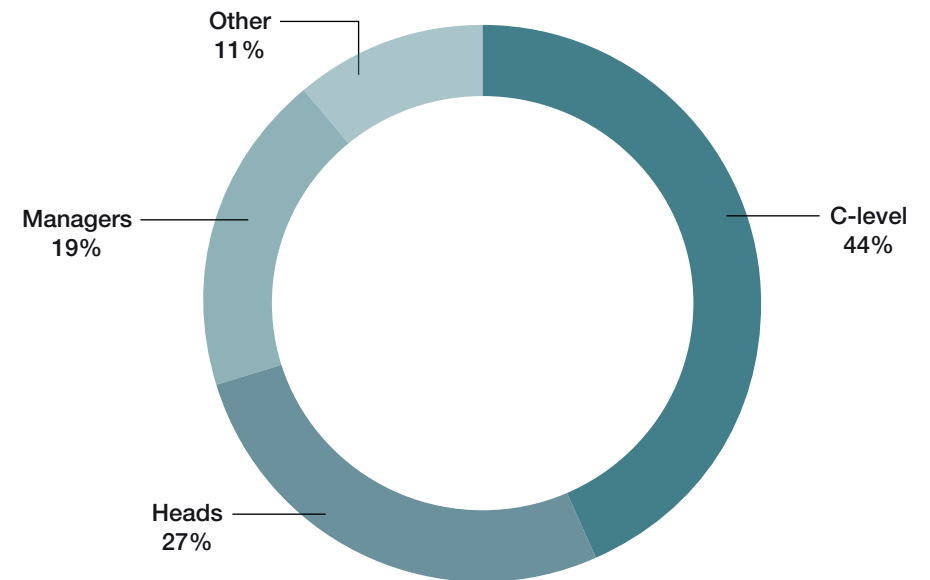
Cocktail
reception

Audience breakdown

Delegates by company type:



Delegates by seniority:



Future Investor Forum 2018 Agenda

08:00 Registration

09:00 **Welcome remarks: Gary Tiernan**, Head of Investments, CROSSINVEST

09:05 **Chief Economist address: Investment risks and strategies in second half of 2018**

- How volatility will look in the future as QE is unwinding?
- How asynchronous monetary policy and geo-political uncertainties affect Asian markets?
- Strategies in asset allocation and risk diversification in the rising rate environment
- Analysing the shifts in investors' asset allocation preferences in Asia
- Outlook on the performance of different asset classes

Li Cui, Chief Economist, Managing Director, and Head of Macro Research, CHINA CONSTRUCTION BANK INTERNATIONAL

09:35 **All-star panel: Top investment trends in the market that never sleeps**

Join a panel of executives from a cross-section of the buy-side sector to uncover the top trends that will shape the future of institutional investors and portfolio strategies. Based on the following key topic areas, the panel will examine how institutional investors should act now to get prepared for these future developments:

- Rising rates and volatility
- Robot vs. Human
- Asia's competitive edge

Moderator:

Gary Tiernan, Head of Investments, CROSSINVEST

Speakers:

Arjan de Boer, Head of Markets, Investments & Structuring, Asia, INDOSUEZ WEALTH MANAGEMENT

Belle Liang, Head of Investment Advisory, HANG SENG BANK

Eddie Lau, Chief Investment Officer & Deputy CEO, RONGTONG GLOBAL INVESTMENT LIMITED

Eugene Lee, Partner, CARRET PRIVATE

10:20 Morning coffee break

10:50 **Fire-side chat: Maximising returns in Asian Equity Portfolios by managing cash**

- What is the cost of holding cash?
- What major challenges are asset managers facing in managing cash?
- What do regional managers do today?
- What role can futures play in deploying your trading strategies?

Moderator:

Blake Evans-Pritchard, Deputy Bureau Chief, Asia, ASIA RISK

Speakers:

Alexander Siu, Senior Vice President, Equity Product Development, HKEX

Viktor Östebo, Head of Institutional Trading, FLOWTRADERS

Bharat Sachanandani, Head of Flow Strategy & Solutions, Asia Pacific, SOCIÉTÉ GÉNÉRALE

11:30 **Panel discussion: Effective ETF portfolio management and investment strategies**

- What are the key trends shaping the ETF landscape in the region?
- How are ETFs changing the fixed income market?
- How are trading platforms and distribution methods evolving?
- What are the latest strategies and approaches in ETF model portfolio design and construction?
- Tactical allocation vs portfolio risk hedging: how are investors using ETFs?

Moderator:

Andrew Lo, Executive Director, UBS WEALTH MANAGEMENT

Speakers:

Aleksey Mironenko, Partner & Chief Distribution Officer, PREMIA PARTNERS

Andy Wong, Chief Investment Strategist, HARRIS FRASER GROUP

Stephanie Leung, Deputy CIO, CARAVEL ASSET MANAGEMENT

12:20 Lunch

13:20 **Presentation: Fixed income investment in rising interest rates**

- Examining a few high probability trading ideas in fixed income investment against the backdrop of rising interest rates
- Strategies ranging from buy-and-hold to convertible bond trading that may benefit from the rising rates
- Effectively manage the risk of these strategies

Roger Wong, Vice President of Business Solutions, North Asia, NUMERIX

13:40 **Presentation: China Innovation: the noise, the fact, and the opportunities**

- ZTE ban and its implication on China development in technology
- Do Chinese firms innovate and how do they compare with global peers
- Supply and demand in human capital and financial resources with the support from the government
- Opportunities in capturing the technological advancement

David Lai, Partner and Co-CIO, PREMIA PARTNERS

14:00 **Presentation: Risk premia investing - What contributes to the rising popularity?**

- Where do risk premia strategies fit into a portfolio asset allocation?
- Evaluating risk premia against your current strategies
- Understanding how risk premia can improve the overall risk-return profile of an asset portfolio

Eric Huang, Head of QIS, Asia, SOCIÉTÉ GÉNÉRALE

14:20 Afternoon coffee break

14:50 **Presentation: Disrupting index-linked structured products**

- Index innovation & structured products
- The new wave of indices designed for the global autocallable market
- Proof of concept with actual case studies in Europe and Asia
- Going further

Guillaume Calvino, Head of Financial Engineering, Equity Derivatives, Asia Pacific, NATIXIS

15:10 **Panel discussion: Sustainable investment in Asia – more than a trend?**

- What are the lingering issues with adopting ESG?
- How to use ESG to generate alpha in diversified portfolios?
- Asset class diversification and the growth of ESG in the fixed-income space
- Regulatory initiatives or incentives in driving emergence in sustainable investing in Asia

Moderator:

Prof. Véronique A. Lafon-Vinais, Associate Professor of Business Education, Dept of Finance and Executive Director (Career Development & Corporate Outreach), HKUST BUSINESS SCHOOL

Speaker:

Derek Mok, Chief Investment Officer, FUBON CONVOY ASSET MANAGEMENT

Ronnie Lim, Senior Engagement Specialist, ROBECO

Yaping Liu, Vice President, ZHENGHE KAIYUAN HOLDING

16:00 **Panel discussion: Opening of China's interbank bond market – developments and opportunities**

- How investors are using different financial instruments in accessing China?
- What are the innovations and implications of China Bond Connect? How will it affect China's bond market?
- What types of bonds are foreign investors likely to buy?
- What are the potential benefits of increased demand for China A-share market? How can product issuers take advantage of the A-share market?

Moderator:

Mushtaq Kapasi, Chief Representative, Asia-Pacific, INTERNATIONAL CAPITAL MARKET ASSOCIATION (ICMA)

Speakers:

Stephen Pau, Chief Investment Officer, HEFENG FAMILY OFFICE

Eddie Lau, Chief Investment Officer & Deputy CEO, RONGTONG GLOBAL INVESTMENT LIMITED

Barry Lau, Managing Partner, ADAMAS ASSET MANAGEMENT

16:50 End of forum

Risk & Regulatory Forum 2018 Agenda

08:20 Registration

08:50 **Opening remarks**
Marcel Chambers, Director, Asia, RISK.NET

09:00 **Keynote address: Enhancing innovation to meet growing risk management needs**

- Grappling with data to feed risk counterparty models – the known, the unknown and the trusted
- Innovating risk models to manage counterparty, market and liquidity risk
- Technology vs common sense – what is real-time?

Roland Chai, Group Risk Officer, HONG KONG EXCHANGES AND CLEARING LIMITED (HKEX)

09:20 **Panel discussion: Mastering data management across risk and valuation functions to meet on-going regulatory challenges**

- Do banks have a grasp on in-house and external data available?
- Does maximising data availability result in better regulation and capital outcomes?
- Does Asia-Pacific have specific challenges when moving to regulation requiring trade evidence?
- Who is the gatekeeper for valuations and risk data in the bank?
- How do we ensure global consistency in managing risk and valuation data?
- Moving forward: using a converged data platform to stay on top of risk, regulation and make effective use of capital

Moderator:

Ross Allen, Managing Director, Head of Financial Markets APAC, IHS MARKIT

Panelists:

Saiyang Liu, Managing Director, Firm Wide Valuation Control Group APAC, JP MORGAN
Albert Chung, Head Market Risk Analytics, STANDARD CHARTERED
Clive Chan, Global Head of Equities Valuation Risk and Control, CREDIT SUISSE

10:05 **Panel discussion: Collateral optimisation and cost efficiency in managing margining regulatory waves**

- The collateral challenge – regulatory pressures
- Tackling the initial margin obligation
- Designing a systemic approach to optimising collateral
- Investing in change – implementing integrated bilateral and cleared margin solutions
- How to achieve collateral optimisation and the legal and regulatory issues that should be considered
- Creating efficiencies and simplify collateral operations in the margin space – moving away from spread sheets to real-time data analysis

Moderator:

Francis Edwards, Partner, CLIFFORD CHANCE

Panelists:

Karim Chabane, Head of Collateral Services, CITI
Filippo Santilli, Managing Director, BNY MELLON MARKETS
Anthony J Connor, Director, Middle Office Product, HSBC SECURITIES SERVICES
Errol Bong, Director, Legal and Regulatory Projects Hong Kong, CREDIT SUISSE

10:50 Coffee break

11:10 **Executive address: Challenges in the Asian fixed income market**

Steve Wang, Managing Director and Head of Fixed Income Research, BANK OF CHINA INTERNATIONAL

11:30 **Strategy panel: Is CVA now industry standard and how to build the next generation business strategy for valuation adjustments optimisation**

- Challenges and benefits of XVA
- Increasing trends towards a centralised XVA desk
- Establishing a harmonised approach to XVA across front office, regulatory reporting and accounting
- Build vs. buy - how can you decide what is the best option when considering new technology for your organisation?

Moderator:

Eric Takigawa, Managing Director, IHS MARKIT

Panelists:

Feng Chang, Managing Director, Head of APAC XVA Trading, BAML
Yu Minjie, Head of Counterparty Exposure Management, APAC, HSBC GLOBAL BANKING AND MARKETS
Jeffrey Duan, Director, Fixed Income & Currencies, Asia, Global Markets, DEUTSCHE BANK
George Hong, Managing Director, Quantitative Strategies, CREDIT SUISSE

12:10 **Harvest session: Future outlook and way forward for domestic implementation**

Moderator:

Brian Yiu, Partner, PWC

Panelists:

Dr Lu Chern, Chief Risk Officer, PING AN PAN HAI LLC
Albert Chung, Head Market Risk Analytics, STANDARD CHARTERED
Feng Chang, Managing Director, Head of APAC XVA Trading, BAML
Ross Allen, Managing Director, Head of Financial Markets APAC, IHS MARKIT

12:45 Networking Lunch (End of Summit)