



PRMIA

The Professional Risk Managers'  
International Association

# FRONTIERS IN TECHNOLOGY FORUM

JUNE 12, 2007

**FEATURING:**

THOMAS F. COLEMAN

*Dean of Faculty of Mathematics and Professor of Combinatorics and Optimization,  
University of Waterloo*

**PANELISTS INCLUDE:**

BARRY SCHACHTER

*Director of Quantitative Resources, Moore Capital Management*

AARON BROWN

*Executive Director Risk Management, Morgan Stanley*

DAN GLOBERSON

*Senior Vice President, Risk Technology, Bank of America*

KAREL ENGELEN

*Policy Director and Head of FpML, ISDA*

MANUEL J. SANCHEZ

*Vice President Risk Management Technology, Wachovia Securities*

SCOTT BURTON

*Managing Director, Global Credit Products Technology, Bank of America*

DANIEL ROBERTS

*National Director of Assurance Innovation, Grant Thornton (Former Head of XBRL US)*

JEFFREY NAUMANN

*Office of the Chief Accountant, Securities and Exchange Commission*

JON WISNEISKI

*Senior Information Systems Specialist, Federal Deposit Insurance Corporation*

**KEYNOTE ADDRESSES BY:**

TODD M. WASZKELEWICZ

*Assistant Vice President, Federal Reserve Bank of New York*

KAMAL MUKADDAM

*Financial Services, Governance, Risk and Compliance Center of Competence, IBM*

DILIP KRISHNA

*North American Director, Teradata Enterprise Risk Management*

JOHN F. WALSH

*Director of Data Initiatives/Data Czar, Charlotte, NC-Based Investment Bank*

**HARVARD CLUB  
OF NEW YORK CITY**

35 WEST 44TH ST.  
NEW YORK CITY  
212-840-6600

SPONSORED BY:



**SUNGARD®**



# FRONTIERS IN TECHNOLOGY FORUM

JOIN US FOR PRMIA NEW YORK'S INAUGURAL EVENT FOCUSING ON RISK TECHNOLOGY.

The Frontiers in Technology Forum will set the landscape and stimulate discussion about the challenges and opportunities created by the evolving role of technology in Risk Management.

## PANEL DESCRIPTIONS

### VIEW FROM THE TOP

Leading practitioners will frame technology risk strategically. How does the business get the most from technologies? Is technology supporting the business? What are key considerations for management of risk technologies and technology risk? What are the current and future needs for the risk function? Is it better to buy vs. build?

### PROJECT MANAGEMENT: RESPONSE AND IMPLEMENTATION

This panel of risk managers who have been active in project management will focus on high-level issues of immediate importance: What should Risk Managers be looking for? What are the benefits and weaknesses of the portfolio approach to planning projects?

### STANDARDIZATION

How is standardization across platforms best achieved to meet the needs of business? What are the emerging priorities for standardizing risk controls, products and methods?

### STRATEGIC IMPLICATIONS OF NEW DATA TECHNOLOGIES

How are new data collection formats such as XML/XBRL affecting the business case needs of managers, investors and regulators when it comes to tasks like credit analysis, audit assurance and regulatory compliance? How will initiatives such as using XBRL to tag data for the FDIC and SEC and the adoption of XML for private reporting of all types of cash and derivatives transactions affect the work processes and productivity of public and private enterprises?

## FORUM AGENDA

### 8:00 a.m. REGISTRATION AND EXHIBITS

### 8:30 a.m. KEYNOTE ADDRESS

- **Todd M. Waszkelewicz**, Assistant Vice President, Federal Reserve Bank of New York

### 9:15 a.m. VIEW FROM THE TOP

*Moderated by Edward Hida, Partner, Head of Risk Advisory Consulting Practice, Capital Markets, Deloitte & Touche LLP*

- **Dan Globerson**, Senior Vice President, Risk Technology, Bank of America
- **Barry Schachter**, Director of Quantitative Resources, Moore Capital Management

### 10:15 a.m. BREAK AND EXHIBITS

### 10:30 a.m. PROJECT MANAGEMENT: RESPONSE AND IMPLEMENTATION

*Moderated by Dr. Bob Mark, CEO, Black Diamond and Vice Chair, PRMIA*

- **Aaron Brown**, Executive Director Risk Management, Morgan Stanley
- **Scott Burton**, Managing Director, Global Credit Products Technology, Bank of America

### 11:30 a.m. KEYNOTE ADDRESS: FAST PORTFOLIO COMPUTATIONS

- **Thomas F. Coleman**, Dean of Faculty of Mathematics and Professor of Combinatorics and Optimization, University of Waterloo

### 12:15 p.m. LUNCHEON KEYNOTE ADDRESS: FACTORS AFFECTING ENTERPRISE SECURITY AND COMPLIANCE

- **Kamal Mukaddam**, Financial Services, Governance, Risk and Compliance Center of Competence, IBM

### 1:45 p.m. STANDARDIZATION

- **Samer Ojeh**, Senior Manager, Ernst & Young
- **Karel Engelen**, Policy Director and Head of FpML, ISDA

### 2:45 p.m. BREAK AND EXHIBITS

### 3:00 p.m. KEYNOTE ADDRESS: NEXT GENERATION RISK MANAGEMENT – CORPORATE LEADERSHIP AND INFORMATION MANAGEMENT

- **Dilip Krishna**, North American Director, Teradata Enterprise Risk Management
- **John F. Walsh**, Director of Data Initiatives/Data Czar, Charlotte, NC-Based Investment Bank

### 3:45 p.m. STRATEGIC IMPLICATIONS OF NEW DATA TECHNOLOGIES

*Moderated by Christopher Whalen, Managing Director, Institutional Risk Analytics*

- **Manuel J. Sanchez**, Vice President Risk Management Technology, Wachovia Securities
- **Jon Wisneiski**, Senior Information Systems Specialist, Federal Deposit Insurance Corporation
- **Jeffrey Naumann**, Office of the Chief Accountant, Securities and Exchange Commission
- **Daniel Roberts**, National Director of Assurance Innovation, Grant Thornton (former head of XBRL US)

### 5:00 p.m. RECEPTION AND EXHIBITS

### 6:00 p.m. ADJOURNMENT

## KEYNOTE SPEAKERS

### THOMAS F. COLEMAN

*Dean of Faculty of Mathematics and Professor of Combinatorics and Optimization, University of Waterloo*



**T**HOMAS COLEMAN began his appointment as the dean of the Faculty of Mathematics and a professor in the Department of Combinatorics and Optimization at the University of Waterloo in July 2005. Previously he was a professor of computer science at Cornell University, and the director of the Cornell

Theory Center (a supercomputer applications center). He was recently Chair of the SIAM Activity Group on Optimization (1998-2001) and is currently on the editorial board of numerous professional journals. Professor Coleman is the author of two books on computational mathematics, the editor of four proceedings, and has published over sixty journal articles in the areas of optimization, automatic differentiation, parallel computing, and computational finance. Coleman founded and directed CTC-Manhattan, a computational finance venture located at 55 Broad Street in New York. Coleman has been a research consultant for a number of finance-related and technology companies based in New York, Boston, Seoul, and Tokyo. Coleman's clients have included major Wall Street investment banks as well as leading software and technology companies. Coleman received his PhD in mathematics from the University of Waterloo in 1979, worked for two years as a postdoc in the Applied Mathematics Division of Argonne National Laboratory (Chicago), and was a faculty member in the Computer Science Department at Cornell University for 24 years, 1981-2005.

### DILIP KRISHNA

*North American Director, Teradata Enterprise Risk Management*



**D**ILIP KRISHNA is head of Teradata's Enterprise Risk Management practice in North America. He and his team have consulted on enterprise risk management and Basel II initiatives with several U.S. financial corporations. He has had 15 years of experience in technology and business consulting in the financial industry

and brings significant experience in the successful management of large-scale projects. He has authored numerous articles about risk data architecture and implementations and has also spoken about the topic in diverse settings. He has a strong academic background with CFA and FRM designations, as well as engineering degrees from Ohio State University and the Indian Institute of Technology.

### KAMAL MUKADDAM

*Financial Services, Governance, Risk and Compliance Center of Competence, IBM*



**K**AMAL MUKADDAM is a member of IBM's Financial Services, Governance, Risk & Compliance Center of Competence. He leads efforts to educate clients on enterprise security and privacy issues and best practices, and helps coordinate IBM efforts at developing offerings to address client requirements. Kamal has a

strong IT consulting and sales management background with a strong technical, analytical, and process-oriented approach to business. He has deep cross industry experience which has been focused largely on the Fortune 500. Throughout a 20-year career with IBM, Sterling Software, Oracle and KPMG, Kamal has developed a deep understanding of business and IT issues facing financial services firms.

### JOHN F. WALSH

*Director of Data Initiatives/Data Czar, Charlotte, NC-Based Investment Bank*



**J**OHN WALSH has over 20 years of International Financial Services experience in both the Securities and Banking Industry. He has been directly engaged in high risk trading of Commodities, Foreign Exchange and International Fixed Income Products, as a trader and also in senior business management posi-

tions. John has worked both in the United States and directly in several high risk emerging market countries, during which time he gained valuable experience addressing AML risk and International Compliance issues. John migrated into the technology and business operations area in 1998 to design, implement and manage technology and business process improvement programs. He has concentrated his energies on designing compliance-related programs and information management processes since September 2001. John formerly was the Senior Vice President of AML Technology at Bank of America, engaged with the firm's enterprise-wide AML strategy, and is currently the Data Czar at Walsh Global Services where he manages data-gathering and information-sharing initiatives.

## ABOUT PRMIA

Formed in January of 2002, PRMIA is a higher standard for risk professionals with more than 60 chapters around the world and over 40,000 members from more than 175 countries. A non-profit, member-led association of professionals, PRMIA is dedicated to advancing the standards of the profession worldwide through the free exchange of ideas. PRMIA offers the only globally endorsed Professional Risk Manager (PRM™) certification program, pursued by over 2,000 active candidates in over 90 countries. More information can be found at [www.PRMIA.org](http://www.PRMIA.org).

## ABOUT PRMIA NEW YORK

The New York Chapter of the Professional Risk Managers' International Association has a dynamic and active membership, now in excess of 9,000 people. Our roster includes the city's premier professionals in the industry, practitioners, consultants, and academics. The Chapter is served by a small group of volunteers, with the assistance of organized staff.

## ABOUT THE PRM™ CERTIFICATION PROGRAM

The Professional Risk Manager (PRM™) certification program is the global standard for the world's top financial risk professionals. Endorsed by leading businesses and leading graduate programs, it counts candidates from more countries than any other program for risk managers. Backed by the *Professional Risk Managers' Handbook: A Comprehensive Guide to Current Theory and Best Practices*, the *PRM™ Study Guide*, online preparatory courses and diagnostic exams and university faculty-led classroom training courses, those who seek to attain the PRM™ have a comprehensive array of materials to help them achieve the international standard in financial risk management, the PRM™.

## PROGRAM COMMITTEE MEMBERS

- |  |  |
|--|--|
| <b>Rajeev Agrawal</b> ,<br>Bank of America Securities                              | <b>Larry Marin</b> , The Provident Bank                      |
| <b>Michele Allmaras</b> , Bank of New York   | <b>Stephan Maloney</b>                                       |
| <b>Aaron Brown</b> , Morgan Stanley  | <b>Niraj Marfatia</b> , Asset Control                        |
| <b>Thomas F. Coleman</b> ,<br>University of Waterloo                               | <b>Gregory Markow</b> , AIG                                  |
| <b>David Fisher</b> , Fisher Risk Advisors   | <b>Oleg Movchan</b> , Alexandra Investment<br>Management     |
| <b>Jim Folan</b> , Citigroup   | <b>Krishna S. Mudan</b> , MSA Risk & Economic<br>Consultants |
| <b>Edward Grau</b> , Protiviti   | <b>Paul A. Orphanos</b> , Linedata Services                  |
| <b>Tom Groenfeldt</b> , <a href="http://techandfinance.com">techandfinance.com</a> | <b>Josie Palazzolo</b> , SunGard                             |
| <b>Gaurav Handa</b> , Reveleus   | <b>David M. Rowe</b> , SunGard-Adaptiv                       |
| <b>Scott Harper</b> , ABP Investments US   | <b>Nancy Tafoya</b> , Solutions in Practice                  |
| <b>Alex Kiagiri</b>  | <b>Ted Taupier</b> , Algorithmics                            |
| <b>Bernice Lemaire</b> , CA  |  |

## REGISTRATION DETAILS

**DATE:** June 12, 2007

**TIME:** 8:00 a.m. – 5:00 p.m. followed by reception

**REGISTRATION IS ONLINE:** [http://www.prmia.org/events/view\\_events.php?eventID=2424](http://www.prmia.org/events/view_events.php?eventID=2424)

**OR REGISTER BY PHONE:** 917-421-9651

**LOCATION:** Harvard Club of New York City  
35 West 44th Street  
New York City, New York 10036  
212-840-6600

**FEE:** Sustaining Members: US\$325.00  
Free/Non-Members: US\$475.00

*Sustaining Members receive preferred pricing. For more information on the benefits of becoming a Sustaining Member, call 917-421-9651.*

**CONTACT:** 917-421-9651

**REFUNDS:** A refund (less a US\$100 administrative fee) will be made if formal notice of cancellation is received two weeks prior to the date of the event. We regret that no refunds will be made after that date. Substitutions may be made at no extra charge.



*PRMIA is registered with CFA Institute as an Approved Provider of professional development programs. This program is eligible for 6 PD credit hours as granted by CFA Institute.*

## A SPECIAL THANK YOU TO OUR SPONSORS

