

Conference on Risk Management

Basel, Switzerland, 7-8 November 2006

Financial Stability Institute, Bank for International Settlements

Two-day conference, featuring high-level presentations from leading experts from supervisory authorities and the financial industry including:

Mr Malcolm Knight, General Manager, Bank for International Settlements

Sir Andrew Crockett, President, J.P. Morgan Chase International

Mr Gerald Corrigan, Managing Director, Goldman Sachs & Co

The conference will be hosted by Mr Josef Tošovský, Chairman, Financial Stability Institute, Bank for International Settlements Main topics covered:

- Innovations in Risk Management
 - Innovations in Financial Products and Risk Management
 - Integrated Risk Management and Economic Capital Allocation
- Risk Characteristics of Financial Intermediaries in Complex and Rapidly Changing Markets and the Implications for Supervision

Note: Open only to banking, securities and insurance regulators and supervisors.

To register for this event, please use the attached form or e-mail us at fsi@bis.org to request a registration form.



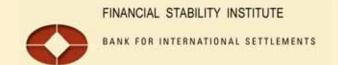
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Tuesday 7 November		Wednesday 8 November						
08:20	Registration at the Foyer of the BIS		Risk Characteristics of Financial Intermediaries in Complex and Rapidly					
09:00	Welcoming Remarks	Changing Markets and the Implications for Supervision						
	Mr Josef Tošovský, Chairman, Financial Stability Institute, Bank for International Settlements	09:00	Keynote Address: How Can Supervisors More Fully Relate to Risk Characteristics of Financial Intermediaries in Complex and Rapidly Changing Markets					
09:05	Opening Remarks		Mr Gerald Corrigan, Managing Director, Goldman Sachs & Co					
	Mr Malcolm Knight, General Manager, Bank for International	09:30	The Optimal Regulatory Environment					
la a a conti	Settlements		Mr David Llewellyn, Professor of Money and Banking,					
	ons in Risk Management		Loughborough University					
09:20	Keynote Address: Developments in Risk Management and Key Challenges for Financial Institutions	10:00	The Evolving Nature of the Financial System – Characteristics of a Complex System					
	Sir Andrew Crockett, President, J.P. Morgan Chase International		Mr Til Schuermann, Senior Economist, Federal Reserve Bank of New York; Adjunct Professor Columbia University					
09:50	Current Global Market Developments							
	Mr Nigel Jenkinson, Executive Director, Financial Stability, Bank	10:30	Coffee Break					
10.00	of England	11:00	Panel: Financial Regulation and Supervision: The Road Ahead					
10:30	Coffee Break		Chairman: Mr Gerald Corrigan, Managing Director, Goldman					
11:00	Session I Panel: Innovations in Financial Products and Risk Management		Sachs & Co					
	Latest developments in market and liquidity risk		Mr Gerhard Hofmann, Head of Banking Supervision, Deutsche Bundesbank					
	 Challenges in implementing AMA and IRB 		Mr Daniel Zuberbühler, Chief Executive Officer, Swiss Federal					
	Model news		Banking Commission					
	Chairman: Mr Darryll Hendricks, Global Head of Quantitative Risk Control, UBS		Ms Teo Swee Lian, Deputy Managing Director, Monetary Authority of Singapore					
	Mr Stefan Walter, Secretary General, Basel Committee on Banking Supervision	12:20	Mr David Strachan, Director, UK Financial Services Authority Concluding Remarks					
	Mr Andreas Gottschling, Managing Director, Credit Risk Management, Risk Analytics & Instruments, Deutsche Bank AG		Mr Josef Tošovský, Chairman, Financial Stability Institute, Bank for International Settlements					
	Ms Sylvie Mathérat, Director, Research and Policy, Commission Bancaire	12:30	Buffet lunch, First floor foyer					
	Mr Rudi De Koker, Managing Director, Head of Global Risk Assessment, Risk Architecture, Citigroup							
13:00	Buffet lunch, First floor foyer							
14:30	Session II Panel: Integrated Risk Management and							
14.50	Economic Capital Allocation							
	Integrating firm-wide risks							
	Economic capital and profitability							
	Chairman: Mr Ranjit Singh, Chief Risk Officer, Group Risk Controlling, Allianz AG							
	Mr Tobias Guldimann, Chief Risk Officer, Credit Suisse Group							
	Mr Renaat Celens, Head of Model Risk, ING							
45.00	Mr Jens Ulrich, Head of Risk, Bank for International Settlements							
15:30	Coffee Break							
16:00	Session II: Discussion and Q&A							
17:00	End of the Session							
18:00	Buffet dinner, First floor foyer							

To register for this event, please use the attached form or e-mail us at fsi@bis.org to request a registration form.





BANK FOR INTERNATIONAL SETTLEMENTS

Conference on Risk Management

7-8 November 2006, Basel, Switzerland

- Participant Details -															
LAST Name Mr / Ms:															
FIRST Name:															
Job Title:															
Department:															
Institution:															
Address:															
Country:															
Tel:	Fax:														
Email:															
	Travel Information														
Accommodation: Please note that s requested. Below	pace in selected		s is limi	ited and	that a w	ritten con	firmatio	on will not be	orovided u	nless specif	ically				
Would you like us to	o arrange hotel ad	ccommodation for you?				Yes		No □							
If yes, please indica		St Gotthard □			Metropol		Victoria □	Hilton I	Hotel □						
			_	room 🗆		king room									
No of nights:															
Other hotels can be I have arranged my															
Travel: Please note that n			_												
Arrival in Basel	Date:														
By air (to Basel)	Flight no				Time:										
or by rail															
Departure from Ba	Date:														
By air (from Basel)		Flight no				Time:									
Social Events															
Social Events: Ple	ase indicate belov	w if you will b	e attendi	ng the fol	llowing s	ocial even	ts:								
Sandwich Lunch	Yes □	No		Cockt	ail Recept	tion on	7 November	Yes □	No [
Sandwich Lunch	Yes □	No													
Dietary requests:	please let us knov	w if you have	any spe	cial dietar	y needs	(vegetaria	n, allero	gies, etc.)							
Please return	n the completed for	orm by 6 Oct	ober 200	06 to: Ms	Bettina	Müller , Fi	nancial	Stability Institut	te, Fax: +4 1		0				

Cost of travel, accommodation and subsistence, to be covered by each participant. The BIS has made a block booking at Hotel St Gotthard, Centralbahnplatz 13, 4002 Basel, (standard room CHF 190, superior room CHF 220 per night including breakfast), Hotel Metropol, Elisabethenanlage 5, 4002 Basel (CHF 178 per night, including breakfast), Hotel Victoria, Centralbahnplatz 3-4, 4002 Basel (standard room CHF 196, comfort room CHF 226 per night excluding breakfast) and Hilton Hotel, Aeschengraben, 4000 Basel (CHF 280 per night excluding breakfast). All above room rates excluding city tax of CHF 3.20 per person / night. If you prefer another hotel, please indicate this on the form.

² The BIS does not provide transportation from the airport. Bus Nr 50 (colour: silver, costs CHF 3.60 / approx. Euro 2.50) departs every 15-30 minutes from the airport to Basel railway station, which is one min walking distance from the BIS and the hotels. A taxi costs ~ CHF 45 / approx. Euro 27 from the airport to the BIS and takes about 20 minutes.