



# 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](mailto:fsi@bis.org) to request a registration form.



FINANCIAL STABILITY INSTITUTE

BANK FOR INTERNATIONAL SETTLEMENTS

# Conference on Risk Management

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## Tuesday 7 November

08:20 Registration at the Foyer of the BIS

### 09:00 Welcoming Remarks

[Mr Josef Tošovský](#), Chairman, Financial Stability Institute, Bank for International Settlements

### 09:05 Opening Remarks

[Mr Malcolm Knight](#), General Manager, Bank for International Settlements

### *Innovations in Risk Management*

### 09:20 Keynote Address: Developments in Risk Management and Key Challenges for Financial Institutions

[Sir Andrew Crockett](#), President, J.P. Morgan Chase International

### 09:50 Current Global Market Developments

[Mr Nigel Jenkinson](#), Executive Director, Financial Stability, Bank of England

10:30 Coffee Break

### 11:00 Session I Panel: Innovations in Financial Products and Risk Management

- Latest developments in market and liquidity risk
- Challenges in implementing AMA and IRB
- Model news

Chairman: [Mr Darryll Hendricks](#), Global Head of Quantitative Risk Control, UBS

[Mr Stefan Walter](#), Secretary General, Basel Committee on Banking Supervision

[Mr Andreas Gottschling](#), Managing Director, Credit Risk Management, Risk Analytics & Instruments, Deutsche Bank AG

[Ms Sylvie Mathérat](#), Director, Research and Policy, Commission Bancaire

[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 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 Guldemann](#), Chief Risk Officer, Credit Suisse Group

[Mr Renaat Celens](#), Head of Model Risk, ING

[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

## Wednesday 8 November

### *Risk Characteristics of Financial Intermediaries in Complex and Rapidly Changing Markets and the Implications for Supervision*

### 09:00 Keynote Address: How Can Supervisors More Fully Relate to Risk Characteristics of Financial Intermediaries in Complex and Rapidly Changing Markets

[Mr Gerald Corrigan](#), Managing Director, Goldman Sachs & Co

### 09:30 The Optimal Regulatory Environment

[Mr David Llewellyn](#), Professor of Money and Banking, Loughborough University

### 10:00 The Evolving Nature of the Financial System – Characteristics of a Complex System

[Mr Til Schuermann](#), Senior Economist, Federal Reserve Bank of New York; Adjunct Professor Columbia University

10:30 Coffee Break

### 11:00 Panel: Financial Regulation and Supervision: The Road Ahead

Chairman: [Mr Gerald Corrigan](#), Managing Director, Goldman Sachs & Co

[Mr Gerhard Hofmann](#), Head of Banking Supervision, Deutsche Bundesbank

[Mr Daniel Zuberbühler](#), Chief Executive Officer, Swiss Federal Banking Commission

[Ms Teo Swee Lian](#), Deputy Managing Director, Monetary Authority of Singapore

[Mr David Strachan](#), Director, UK Financial Services Authority

### 12:20 Concluding Remarks

[Mr Josef Tošovský](#), Chairman, Financial Stability Institute, Bank for International Settlements

12:30 Buffet lunch, First floor foyer

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**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:**<sup>1</sup>  
Please note that space in selected hotel classes is limited and that a written confirmation will not be provided unless specifically requested. Below hotels are within one minute walking distance of the BIS.

Would you like us to arrange hotel accommodation for you? Yes  No

If yes, please indicate: St Gotthard  Metropol  Victoria  Hilton Hotel

non-smoking room  smoking room

No of nights: ..... Arrival date: ..... Departure date: .....

**Other hotels can be found at:** [www.baseltourismus.ch](http://www.baseltourismus.ch) – Hotel Reservation & Accommodation - book online

I have arranged my own accommodation at the following hotel: .....

**Travel:**  
Please note that no transportation is provided by the BIS<sup>2</sup>

**Arrival in Basel** Date: .....

By air (to Basel)  Flight no. .... Time: .....

or by rail

**Departure from Basel** Date: .....

By air (from Basel)  Flight no. .... Time: .....

**Social Events**

**Social Events:** Please indicate below if you will be attending the following social events:

**Sandwich Lunch on 7 November** Yes  No  **Cocktail Reception on 7 November** Yes  No

**Sandwich Lunch on 8 November** Yes  No

**Dietary requests:** please let us know if you have any special dietary needs (vegetarian, allergies, etc.)  
.....

Please return the completed form by **6 October 2006** to: **Ms Bettina Müller**, Financial Stability Institute, **Fax: +41 61 280 9100**

<sup>1</sup> 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.

<sup>2</sup> 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.