



6th Biennial Conference on Risk Management and Supervision

Basel, Switzerland, 6–7 November 2012

Financial Stability Institute, Bank for International Settlements



Two-day conference featuring presentations by leading experts from supervisory authorities and the financial industry.

Main topics covered:

- **Challenges in Risk Management**
- **Latest Developments in Supervision and Regulation**
- **Strengthening Financial Stability**

Note: Open only to banking, insurance, and securities regulators / supervisors and deposit insurers



FINANCIAL STABILITY INSTITUTE

BANK FOR INTERNATIONAL SETTLEMENTS

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Tuesday 6 November - Room A

13:30 Registration at the Foyer of the BIS

14:00 Welcoming Remarks

Mr Josef Tošovský, Chairman, Financial Stability Institute (FSI), Bank for International Settlements (BIS), Switzerland

14:10 Opening Address: What Now?

Mr Peter Fisher, Senior Managing Director, BlackRock, United States

14:40 Keynote Address: Basel III - Necessary But Not Sufficient

Mr Wayne Byres, Secretary General, Basel Committee on Banking Supervision, BIS, Switzerland

15:15 Coffee break

15:45 How to Implement Risk Regulation Effectively

Ms Cathy Lemieux, Executive Vice President, Supervision and Regulation, Federal Reserve Bank of Chicago, United States

16:15 How Basel III and Other Regulatory Reforms Will Impact Banks' Business Models

Mr Stefan Walter, Principal, Banking and Capital Markets Center, Ernst & Young LLP, United States

16:45 How Macro-Prudential Supervision Can Contribute to Financial Stability

Ms Kerstin af Jochnick, First Deputy Governor, Sveriges Riksbank, Sweden

17:15 Challenges to Banks' Business Models

Mr Robert Le Blanc, Chief Risk Officer, Barclays Bank, United Kingdom

17:45 Buffet Reception - 18th floor

Wednesday 7 November

09:00 Keynote Address: Governance of Risk at the Board Level

Mr Axel Weber, Chairman of the Board of Directors, UBS, Switzerland

Strategic Thinking and Innovations in Global Risk Management

09:30 Capital and Balance Sheet Management during Difficult Times

Mr Tobias Guldemann, Chief Risk Officer, Credit Suisse, Switzerland

10:00 The New Era for Liquidity Regulation

Mr Peter Neu, Partner, BCG, Germany

10:30 Good Risk Management: A Source of Competitive Advantage

Mr Craig Broderick, Chief Risk Officer, Goldman Sachs, United States

11:00 Coffee break

11:30 Keynote Address: Is a Reform of Banking Structures Necessary?

Mr Erkki Liikanen, Governor, Bank of Finland, Finland

12:30 Sandwich Lunch - 1st floor

14:00 Risk Minds' Discussion: Strategies and Challenges in Risk Management

- New risk focus: political and regulatory risk
- Capital adequacy: the chief risk officers' role
- Chief risk officers' view on the Basel reform package
- Current challenges for chief risk officers

Moderator: Mr Ranjit Singh, CEO, Accredere AG, Switzerland

Mr Craig Broderick, Chief Risk Officer, Goldman Sachs, United States

Mr Renaat Celens, Chief Risk Officer, Absolut Bank Moscow (KBC Group), Russia

Mr Ben Golub, Chief Risk Officer, BlackRock, United States

Mr Robert Scanlon, Chief Credit Officer, Standard Chartered, United Kingdom

Mr Tom Wilson, Chief Risk Officer, Allianz, Germany

16:00 Coffee break

Basel III and Risk Management at Financial Institutions

16:30 Senior Supervisory Panel: Supervision Post-Crisis

- The role of capital
- Governance issues and the right incentive structures
- Risk management and supervision – an emerging market view
- Systemic risk and financial stability
- The role of risk management and quantitative modelling in the Basel reform package

Moderator: Ms Danièle Nouy, Secretary General, Autorité de Contrôle Prudentiel (ACP), France

Mr Errol Kruger, Managing Director, Supervision and Authorisation, Qatar Financial Centre Regulatory Authority, Qatar

Mr José María Roldán, Director General, Banking Regulation, Bank of Spain, Spain

Mr Thomas Schmitz-Lippert, Executive Director, Federal Financial Supervisory Authority, Germany

Mr Krirk Vanikkul, Deputy Governor, Financial Institutions Stability, Bank of Thailand, Thailand

17:30 Concluding Remarks

Mr Josef Tošovský, Chairman, FSI, BIS, Switzerland



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