



# 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 Guldmann, 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 Krik 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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