



5th Biennial Conference on Risk Management and Supervision

Basel, Switzerland, 3–4 November 2010

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

5th Biennial Conference on Risk Management and Supervision

Basel, Switzerland, 3–4 November 2010

Financial Stability Institute, Bank for International Settlements

Wednesday 3 November

13:30 Registration at the Foyer of the BIS

14:00 Welcoming Remarks

Mr Josef Tošovský, Chairman, Financial Stability Institute, Bank for International Settlements

14:10 Opening Address

Mr Jaime Caruana, General Manager, Bank for International Settlements

14:30 Keynote Address: Governance in the New Era of Markets and Regulation

Sir David Walker, former Chairman, Morgan Stanley International

15:15 Coffee break

Session I: Strategic Thinking and Innovations in Global Risk Management

15:45 Risk Minds' Discussion: Strategies and Challenges in Risk Management

- Valuation of structured finance products
- Market liquidity management
- Model risk
- Aspects of collateralisation
- Incentive structures
- Who challenges business managers?

Chairman: Mr Ranjit Singh, Chief Risk Officer, Swiss Re

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

Mr Robert Le Blanc, Chief Risk Officer, Barclays Bank

Mr Axel Lehmann, Chief Risk Officer, Zurich Financial Services

Mr Robert Scanlon, Chief Credit Officer, Standard Chartered

Mr Tom Wilson, Chief Risk Officer, Allianz

17:15 End of session

17:30 Buffet Reception - 18th floor

Thursday 4 November

9:00 Opening Address: Maintaining Financial Stability in Difficult Times

Mr Jochen Sanio, President, Bafin

9:45 Keynote Address: Basel III and Financial Stability

Mr Stefan Walter, Secretary General, Basel Committee on Banking Supervision

Session I: Strategic Thinking and Innovations in Global Risk Management (continued)

10:30 Capital and Balance Sheet Management

Mr Tobias Guldemann, Chief Risk Officer, Credit Suisse

11:00 Coffee break

11:30 Implementing a Risk Culture in a Financial Institution

Mr Tom Wilson, Chief Risk Officer, Allianz

12:00 Risk Tolerance in a Volatile Environment

Mr Ranjit Singh, Chief Risk Officer, Swiss Re

12:30 The New Era for Liquidity Regulation

Mr Peter Neu, Partner, BCG

13:00 Lunch - 1st floor

Session II: Basel III and Risk Management at Financial Institutions

14:30 Finding the Right Balance in Regulation

Mr José María Roldán, Director General, Bank of Spain

15:00 Senior Supervisory Panel: Supervision Post-Crisis

- The role of risk management and quantitative modelling in the Basel reform package
- Governance issues and the right incentive structures
- The role of capital
- Limitations to market disclosure
- Systemic risk and financial stability

Chair: Mr Daniel Zuberbühler, Vice-Chairman of the Board of Directors, FINMA, Switzerland

Mr Nigel Jenkinson, Senior Advisor, Financial Stability Board (FSB)

Mr Alvir Hoffmann, Director of Banking Supervision, Central Bank of Brazil and Chairman, ASBA

Mr Errol Kruger, Head of Bank Regulation, South African Reserve Bank (tbc)

Mr José María Roldán, Director General, Bank of Spain

Ms Usha Thorat, Deputy Governor, Reserve Bank of India

17:00 Concluding Remarks

Mr Josef Tošovský, Chairman, Financial Stability Institute, Bank for International Settlements



FINANCIAL STABILITY INSTITUTE

BANK FOR INTERNATIONAL SETTLEMENTS