



**IADI**

International Association of Deposit Insurers

# The International Association of Deposit Insurers in Partnership with

# Deloitte.

Present:

AN ENTERPRISE RISK MANAGEMENT SEMINAR

28-29 APRIL 2004

**“MANAGING RISK MORE EFFECTIVELY THROUGH AN ENTERPRISE RISK MANAGEMENT SYSTEM”**

Location:

Bank for International Settlements, Centralbahnplatz 2, CH-400 Basel, Switzerland

Tel: (41-61) 280-8080 – Fax (41-61) 280-9100

**Due to Heightened Security Measures: Please Bring Your Passport or Some Other Form of Photo Identification When You Arrive at the BIS, in order to receive your badge**

**DAY ONE – Wednesday, April 28, 2004**

0900 – 0930 Auditorium BIS	J.P. Sabourin	Chair of the Executive Council and President, International Association of Deposit Insurers
Title: Introduction	Key Messages / Themes: <ul style="list-style-type: none"><li>• Reduce the likelihood of nasty surprises</li><li>• Help reduce volatility in performance</li><li>• Improve value to stakeholders</li><li>• Sustain confidence in governance and risk management by stakeholders and interested parties</li><li>• Maximize the use of capital and resources through allocation to high risk, high priority business areas</li><li>• Enhance understanding of interactions and correlation between risks</li><li>• Assist in anticipating risk and the cost and effort managing it</li><li>• Establish and demonstrate “in control” status for significant risks</li><li>• Establish clear accountability and ownership of risk</li></ul>	

<b>0930 – 1100</b> Auditorium BIS	<b>Leon Bloom</b>	<b>Managing Partner, Global Financial Services Industry Practice, Deloitte Touche Tohmatsu</b>
Title: ERM Foundation Concepts and Practices	Key Messages / Themes: <ul style="list-style-type: none"> <li>• Designing the ERM organization and governance model for risk</li> <li>• Establishing processes to manage risk enterprise-wide</li> <li>• Improving control across the organization</li> <li>• Defining risk policy including risk appetite</li> <li>• Identifying meaningful risk measures, reporting and enabling technology to support ERM</li> <li>• Raising awareness of risk</li> </ul>	
<b>11.00 Coffee Break</b>		
<b>1130 – 1300</b> Auditorium BIS	<b>State of Play</b>	<b>Safety Net Participants</b>
	<b>Danièle Nouy, Secrétaire général, Secrétariat général de la Commission bancaire, Banque de France, Paris, France</b>  <b>J.P. Sabourin, President and Chief Executive Officer, Canada Deposit Insurance Corporation, Ottawa, Canada</b>	
<b>13.00 – 14.30</b>	<b>Lunch</b>	<b>BIS Restaurant 18<sup>th</sup> floor</b>
	<b>Speech: “Walking the Talk”; Malcolm D. Knight, General Manager, Bank for International Settlements</b>	
<b>14.30 – 1600</b> Auditorium BIS	<b>State of Play</b>	<b>Industry Perspectives</b>
	<b>Laura Olle, Chief Enterprise Risk Officer, Capital One, McLean Virginia, USA</b>  <b>Herman Mulder, Senior Executive Vice President, ABN AMRO, The Netherlands</b>	
<b>16.00 Tea Break</b>		
<b>1630 – 1700</b> Auditorium BIS	<b>Leon Bloom, Managing Partner, Global Financial Services Industry Practice, Deloitte Touche Tohmatsu</b>	
Wrap up		

<b>18.30 – 20.00</b>	<b>Dinner at the Victoria Hotel, Universum Room, top floor.(6<sup>th</sup>), located next to the BIS</b>
Evening Program	<b>Private Guided Tour at the Antikenmuseum Basel “Tutanchamon – the Golden Beyond” Tutanchamon’s Treasure Group Departure from Victoria Hotel at 20.00 20.15 – 21.45</b>

**DAY TWO – Thursday, April 29, 2004**

<b>0900 – 1030 Auditorium BIS</b>	<b>Building the Infrastructure</b>	<b>Leon Bloom, Yezdi Pavri, Jay McMahan</b>
Title: – Risk Management Concepts	Key Messages / Themes: <ul style="list-style-type: none"> <li>• Risk identification, risk assessment, governance</li> <li>• Risk appetite, risk transfer, limits, reporting, capital allocation</li> <li>• Risk strategy, policies, communication, incentive, training</li> </ul>	

**10.30 Coffee Break**

<b>1100 – 1300 Meeting rooms N, O, P, BIS ground floor</b>	<b>Concurrent Sessions</b>	<b>Leon Bloom, Yezdi Pavri, Jay McMahan</b>
Advanced Concepts – Risk Management and Culture	Key Messages / Themes: <ul style="list-style-type: none"> <li>• Risk identification, risk assessment, governance</li> <li>• Risk strategy, policies, communication, incentive, training</li> </ul>	
Title: Advanced Concepts – Risk Measurement	Key Messages / Themes: <ul style="list-style-type: none"> <li>• Risk appetite, risk transfer, limits, reporting, capital allocation</li> </ul>	

<b>1300 – 1415</b>	<b>Lunch</b>	<b>BIS ground floor, Meeting room RS</b>
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<b>1430 – 1630 Meeting rooms N, O, P, BIS ground floor</b>	<b>Concurrent Sessions</b>	<b>Leon Bloom, Yezdi Pavri, Jay McMahan</b>
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Advanced Concepts – Risk Management and Culture	Key Messages / Themes: <ul style="list-style-type: none"> <li>• Risk identification, risk assessment, governance</li> <li>• Risk strategy, policies, communication, incentive, training</li> </ul>
Title: Advanced Concepts – Risk Measurement	Key Messages / Themes: <ul style="list-style-type: none"> <li>• Risk appetite, risk transfer, limits, reporting, capital allocation</li> </ul>

**16.30 Tea /coffee available outside meeting rooms N. O. P**

1630 – 1730 Auditorium BIS	PLENARY	<b>Leon Bloom</b>
	OPEN Q/A SESSION	

1730 – 1800 Auditorium BIS	<b>J.P. Sabourin</b>	<b>Chair of the Executive Council and President, International Association of Deposit Insurers</b>
Title: CONCLUDING REMARKS	Wrap-up and Next Steps	