IX FINANCIAL RISK CONGRESS

November 18th and 19th 2010
Cartagena de Indias
Colombia

The Colombian Banking Association is pleased to invite you to the ninth edition of the Financial Risk Congress. This important forum has become a meeting point for industry to improve risk management practices and implement innovative technologies. During his eight seasons, it has been consolidated as a space of recognized prestige by his technical and academic rigor, and the broad discussion of topics of great interest.

To this year edition have been invited international speakers of first level and distinguished economic and financial authorities of our country, Latin America, United States and Europe.

Your presence in this congress will be of the most importance to the development of this event.

ASOBANCARIA

PRELIMINARY PROGRAM

Thursday November 18th

(English-Spanish simultaneous translation))

8:00 a.m.	**Registration**
8:30 a.m.	**Opening remarks** **María Mercedes Cuéllar**, President ASOBANCARIA
9:00 a.m.	**New international standards for risk management** – Regulatory changes to the risk management framework of Basel. – Preliminary results of the studies of impact as result of the entry of new regulation. **Carlos Luna Ovando,** Deputy Director General of prudential regulation NATIONAL COMMISSION ON BANKING AND SECURITIES OF MEXICO
9:45 a.m.	**Impact on the financial industry of the changes in the Basel II framework** – Impact on the local market of the changes in the Basel framework. – Regulator perspectives from the new regulatory standards. **Moderator:** **Daniel Castellanos Garcia** - Vice-economic ASOBANCARIA **Panelist:** **Carlos Luna Ovando,** Deputy Director General of prudential regulation NATIONAL COMMISSION ON BANKING AND SECURITIES OF MEXICO **Jorge Castaño -** Director of research and development FINANCIAL SUPERINTENDENCY OF COLOMBIA
10:30 a.m.	**Coffee - Visit to commercial exhibit**
11:00 a.m.	**New scoring models in the credit rating agencies** – Changes in the scoring models rose from the lessons of the international financial crisis. – Impact of new models on the credit rating of entities **Peter Shaw**, Financial institutions Managing Director Latam FITCH RATINGS
11:45 a.m.	**A New Approach for Enterprise Risk Management** – Why the 2008 global financial crisis has revealed the need for a paradigm shift in risk management practices. – How operational failures can manifest themselves in market, credit and strategic risk and have been the underlying cause of many of the largest losses. – Why a truly holistic approach to enterprise risk management, requires both a comprehensive, multi-dimensional risk taxonomy and an effective measurement framework. **Ali Samad-Khan,** President STAMFORD RISK ANALYTICS
12:30 p.m.	**Lunch**
2:00 p.m.	**The Renaissance of Liquidity Risk** – With the materialization of the credit crisis, it has become evident that liquidity risk must be measured and managed as an independent risk. – Identifying and measuring liquidity risk in normal and stressed times (stress testing). – Mitigation of liquidity risk, with appropriate tools to reduce their risk, such as diversification of funding sources or liquidity buffers.

	Jürgen Schroeder, Business Expert, Risk Management SAS
2:45 p.m.	**Specialized workshops – simultaneous Part I: Conceptual Issues**

Credit Risk Workshop	Operational Risk Workshop	Market Risk Workshop
Alternative methods of transition matrices **Jorge Eduardo Gomez**, Director of market operations and development CENTRAL BANK OF COLOMBIA	Contingency and business continuity **Susan Rucker,** Head of Operational Risk and Internal Control HSBC Latin America	New methodologies for valuation of titles **Manuel Gonzales** Vice-precident (PiP), Mexico

3:45 p.m.	**Coffee - Visit to commercial exhibit**
4:15 p.m.	**Specialized workshops – simultaneous Part II: Exercises**

Credit Risk Workshop	Operational Risk Workshop	Market Risk Workshop
Alternative methods of transition matrices **Jorge Eduardo Gomez**, Director of market operations and development CENTRAL BANK OF COLOMBIA	Contingency and business continuity **Susan Rucker,** Head of Operational Risk and Internal Control HSBC Latin America	New methodologies for valuation of titles **Manuel Gonzales** Vice-precident (PiP), Mexico

8:00 p.m.	**Welcoming Cocktail Party**

Friday, November 19th

CREDIT RISK	
9:00 a.m.	**Risk management and recovery for segments with high probability of default.** - Lessons, how to improve recovery outcomes in the current situation and future risk management with risky customers. **Jaime Marín Melo -** Global Consultant, EXPERIAN, Spain
9:45 a.m.	**New challenges in credit risk management in Colombia.** - Perspectives in credit risk management - Study of changes of regulation **Juan Carlos Mora -** Vice-president of risks, BANCOLOMBIA, Colombia **Luz Amanda García** – Deputy Superintendent for Credit Risk, FINANCIAL SUPERINTENDENCY OF COLOMBIA

10:30 a.m.	**Coffee - Visit to commercial exhibit**
	MARKET RISK
11:00 a.m.	**Mitigating credit risk exposure through the use of the central chamber counterparty risk.** – Mitigation methodology for the derivatives market – Market development from developments in chambers **Jaime Villaseñor Zertuche -** Director, ASIGNA Chamber of central counterparty risk in Mexico
11:45 a.m.	**Risk mitigation through the use of settlement and compensation chamber** – Risk mitigation as the largest, market, legal, operational and liquidity in the spot foreign exchange market – Market development from developments in chambers **Juan Camilo Gutierrez,** Manager CURRENCY COMPENSATION CHAMBER, Colombia
12:30 p.m.	**Lunch**
	OPERATIONAL RISK
2:00 p.m.	**Evolution of operational risk management: the argentine experience** **Miguel Delfiner** - Principal analyst for research management and policy planning, CENTRAL BANK OF ARGENTINA
2:45 p.m.	**Internal Control Systems** – Risk convergence and strategic planning in the institutions – Self-evaluation, self-control and self-regulation – Risk technology integration and management **Silvia de Cal Garelly -** Responsible for internal control and operational risk in South America, BBVA, Spain
3:30 p.m.	**Coffee - Visit to commercial exhibit**
4:00 p.m.	**Closing Session - Balance and Perspectives of Risk Management Systems in Colombia** – Integrated risk management systems – Perspectives of risk management systems – Convergence towards international financial reporting standards – Risk management for financial conglomerates **Juan Pablo Arango -** Assistant Deputy Superintendent for Institutional Oversight FINANCIAL SUPERINTENDENCY OF COLOMBIA