OPERATIONAL RISK

DIPO 2010

International Conference on Operational Risk data for decision making

ROME, PALAZZO ALTIERI
28TH/29TH SEPTEMBER

Agenda

ABI EVENTI

International DIPO Conference 2010

The not-to-be-missed DIPO event on operational risk is back.

This key event is an **updating** opportunity on the hottest topics in **Loss Data Collection** and the regulatory and operational **use of data**. Time will now also be dedicated to news on the **regulatory framework**.

All **interbank consortia**, **custodians of public data databases** and **individual banks** are invited to contribute their experience and share the most recent developments in Operational Risk Management methodologies.

The event will additionally offer a unique opportunity to exchange **corporate experiences** characterised by a growing awareness of operational risk from the use of loss data.

One of the event's aims is also to provide opportunities for **networking** between banking experts, technical secretariats of the different consortia, academics and the various providers.

DIPO Association organized an **Award** titled **"Decisions where ORM made the difference"**. We welcome ORM teams from banks and other financial institutions that wish to recount a case in which, in the three-year period 2008-2010, ORM successfully influenced an important company decision. The top three will present their case histories at a specific session of the DIPO 2010 International Conference. The winner will be declared during the final session of the conference.

Endorsed by:

THE INSTITUTE OF OPERATIONAL RISK

Conference languages will be Italian and English. A simultaneous translation service will be provided in these two languages during the conference

Draft Agenda

FIRST DAY – TUESDAY, 28TH SEPTEMBER

8:30 a.m. *Registration of participants*

OPENING PLENARY SESSION
REGULATORY FRAMEWORK

CHAIR: Gianfranco Torriero, **ABI - DIPO**

9:00 a.m. Greetings and opening remarks by the chair
Gianfranco Torriero, *President of the Board* **DIPO Association**
and *Head of the Studies and Research Department* **ABI**

Title to be decided
Marco Moscadelli, *Responsible for the validation of internal models* **Bank of Italy**
and *Chair of the Subgroup on Operational Risk (SGOR)* **CEBS**

Title to be decided
Mitsutoshi M. Adachi, *Chairman of the SIG operational risk subgroup*
and *Director of Risk Assessment Division* **Bank of Japan**

Causal Analysis – The Next Frontier
Mike Finlay, *Chief Executive* **Risk*Business* International**

11:00 a.m. Coffee Break

11:30 a.m. **ROUND TABLE**
WHAT ARE THE POTENTIAL DEVELOPMENTS OF OR CONSORTIA ACTIVITIES?

Chair: Claudia Pasquini, *Technical Secretariat* **DIPO Association**

Panel:

David Dooks, *Statistics Director* **British Bankers' Association**

Diana Huber, *Expert in the field of operational and other risks*
German Savings Banks and Giro Association

Carsten Steinhoff, *Head of Operational Risk* **Norddeutsche Landesbank**

Gergely Szabolcs, *Senior Consultant*
International Training Center for Bankers – ITCB Consulting and Training

Simon Wills, *Executive Director* **ORX**

1:00 p.m. **Q&A session**

1:30 p.m. Buffet Lunch

AFTERNOON PLENARY SESSION
BANKS' EXPERIENCES

CHAIR: *Technical Secretariat* **DIPO Association**

2:30 p.m. Investment services related risk and operational risk: an integrated approach
Giorgio Aprile - Pierfrancesco Cocco, *Risk Management* **MPS Banking Group**

Title to be decided
Claudio Ruffini, *CEO* **Augeos**

Scenario Analysis, business environment and internal control factors: a perspective
Giulia Marini, *Head of Group Operational Risk Management* **UBI Banca**

The use of data in the construction of Scenario Analysis
Mario Vellella, *Head of Operational Risk* **Bancoposta - Poste Italiane**

Title to be decided
Sponsor

4:30 p.m. **AWARD**
The top three case histories of the Award will be presented in this session.

5:30 p.m. **Q&A session**

SECOND DAY – WEDNESDAY, 29TH SEPTEMBER

STREAM 1 – OPERATIONAL RISK QUANTIFICATION AND ROLE OF EXTERNAL DATA

CHAIR: Giulio Mignola, *Group Operational Risk Manager* **Intesa Sanpaolo**

9:00 a.m. The 99.9 quantile in the operational risk
Roberto Ugoccioni, *Operational Risk Management Service* **Intesa Sanpaolo**

Mitigation of the impact of consortium data on volatility of capital requirements estimates
Andrea Spanò, *Partner* **Quantide**

Modeling Operational Loss Severity Distributions from Consortium Data
Eric Cope, *Research Staff Member Information Analytics* **IBM Research**

Modeling Operational Risk based on the DIPO Database: Estimation and Effects of Dependencies
Tina Yener, *Chair of Financial Econometrics & CEQURA*
Ludwig Maximilians University Munich

Scenario analysis and external data in operational risk quantification
David Lardey, *Head of Operational risk Methodology, Capital and Regulatory Reporting* and
Salvatore Falchi, *Head of Operational Risk and Permanent Control Coordination*
BNL - BNP Paribas

11:00 a.m. **Q&A session**

11:30 a.m. Coffee Break

STREAM 2 – OPERATIONAL RISK IN OTHER SECTORS

CHAIR: *Technical Secretariat* **DIPO Association**

9:00 a.m. Opening remarks by the chair
Technical Secretariat **DIPO Association**

Title to be decided
Mario di Persia, *Member* **ORIC**

Title to be decided
Sponsor

Air Traffic Safety Risk Management, the way ENAV classify events using Risk Analysis Tool
Roberto Di Carlo, *Head of Safety, Validation and Technical-Operational Quality Area*
ENAV

Clinical risk management in health services
Egidio Sesti, *Director of UOC Company Quality and Risk Management*
ASL Roma B

11:00 a.m. **Q&A session**

11:30 a.m. Coffee Break

CLOSING PLENARY SESSION

12:15 p.m. Summary of the parallel sessions

12:45 p.m. Award ceremony

Closing of the conference and invitation to the 2011 edition

Updated information on the programme is available on:
www.abieventi.it and www.dipo-operationalrisk.it