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BANK FOR INTERNATIONAL SETTLEMENTS

FSI Seminar

**Practical Techniques for the
Management and Measurement of
Operational Risk**

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Financial Stability Institute, BIS,

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Introduction

- Background to the Seminar
- Seminar Objectives
- Administrative Arrangements



Background

- Began in 2002
- Invite leading practitioners
- Keep agenda updated
- 2006 participants' profile:
 - 50 participants
 - Come from Africa, Asia, Europe, Latin America, Middle East, North America
 - Reviewed FSI Connect thoroughly
 - Willing to actively participate



Objectives

- Provide an update on the Basel II **implementation** process related to operational risk
- **Talk about** the **practical implications** of developing a comprehensive framework to manage operational risk
- **Discuss** about the latest developments on techniques to measure and allocate capital for operational risk
- **Share** supervisory work in promoting sound operational risk **practices** in banks
- Promote an open **discussion** on operational risk management and the implementation of AMAs
- Networking

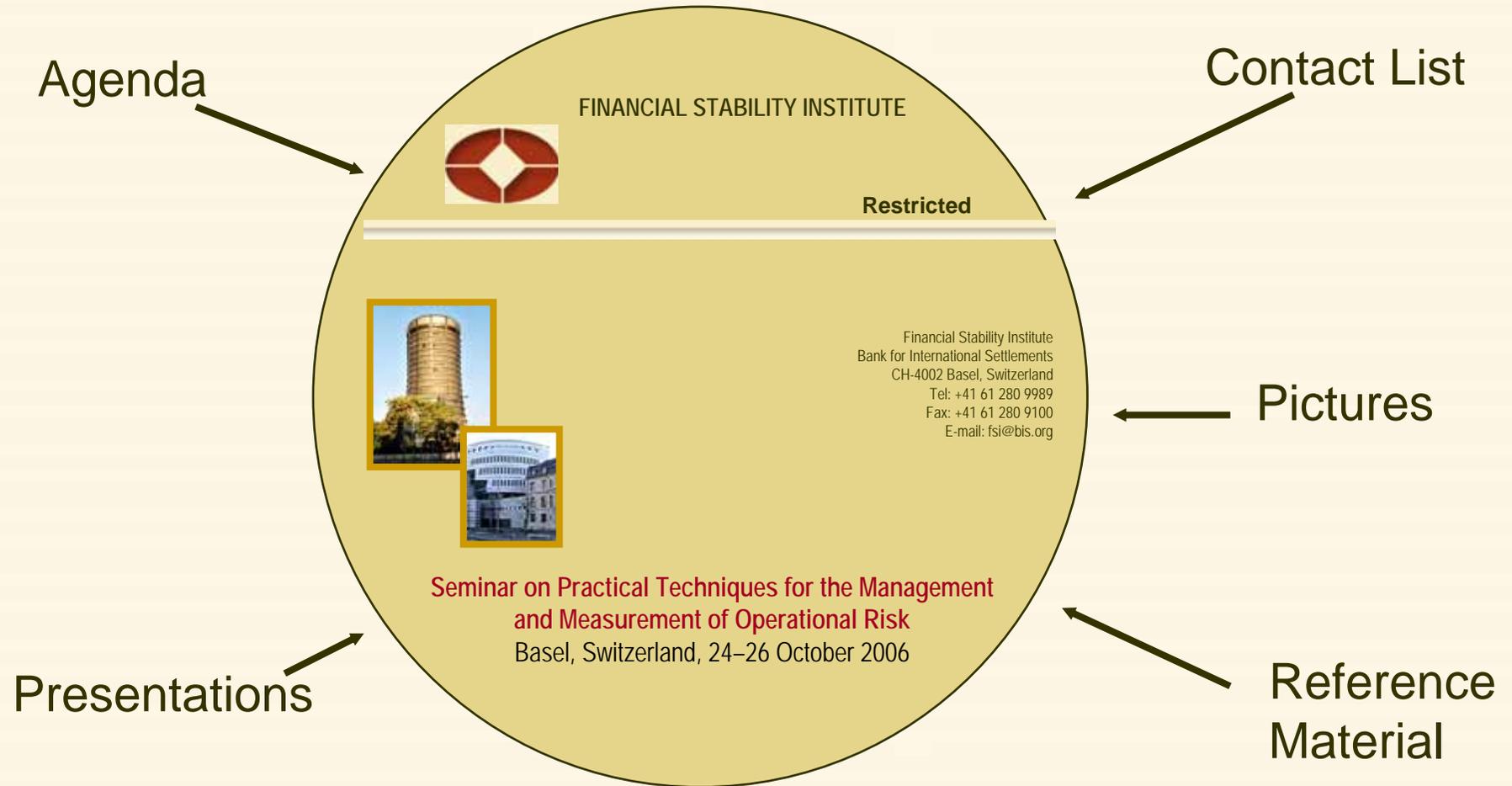


Administrative Arrangements

- Swiss Punctuality
- Binder
- Evaluation Forms
- Contact List
- Badges
- Coffee Breaks
- Lunches
- Social Activities
- Internet Facilities
- CD



CD





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What is the Plan for Today?



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ANNEX

Reference Materials



Reference Materials

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- High-level principles for the cross-border implementation of the New Accord, August 2003
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- Joint Press Release, Federal Regulators Release Summary Findings of the Fourth Quantitative Impact Study , February 2006
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<http://www.ny.frb.org/banking/newbaselcapital.html>
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- Feedback on CP 142, March 2003
- Building a Framework for Operational Risk Management: The FSA's observations, July 2003
- Operational Risk Management Practices, Report from a Thematic Review, February 2005
- CP 06/3 - Strengthening Capital Standards 2, February 2006
- Strengthening Capital Standards 2, Feedback on CP06/3, July 2006



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- Draft Guideline, Capital Adequacy Requirement (CAR) A – Simpler Approaches- and A1, March 2006
- Implementation Notes, Corporate Governance and Data Maintenance at TSA & AMA Institutions, May 2006

Swiss Federal Banking Commission

- Operational Risk Guideline, June 2004



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