



## IOPS RISK-BASED SUPERVISION WORKSHOP

### DRAFT AGENDA

8-9 September, 2011

Lima, Peru

Thursday 8 <sup>th</sup> September, 2011	
Introduction to Risk-based Supervision	
8:30 – 9:00	<b>Registration of participants</b>
9:00 – 9:15	<b>Opening Remarks</b> <ul style="list-style-type: none"> <li>• <i>Mrs. Lorena MASIAS QUIROG, Superintendente Adjunta de Administradoras Privadas de Fondos de Pensiones</i></li>   <li>• <i>Mr. Ross Jones, President of IOPS, Vice-Chair of the OECD Working Party on Private Pensions, Deputy Chairman of the Australian Prudential Regulation Authority (APRA)</i></li> </ul>
9:15-10:30	<b>Session I: Introduction to and Preparation for Risk-based Supervision</b>
9:15-10:00	<b>Speakers</b> <ul style="list-style-type: none"> <li>• <i>Introduction to the IOPS Toolkit + Module 1 – Taliya Cikoja, IOPS Secretariat</i></li>   <li>• <i>Challenges to introducing RBS – Luis Mario Hernández, CONSAR Mexico</i></li>   <li>• <i>Challenges to introducing RBS –Superintendent Pensions, Chile (tbc)</i></li> </ul>
10:00-10:30	<b>Discussion</b>
10:30-11:00	<i>Coffee Break</i>
11:00-12:30	<b>Session II: Risk Identification and Focus + and Risk Indicators</b>
11:00-11:45	<b>Speakers:</b> <ul style="list-style-type: none"> <li>• <i>IOPS Toolkit Modules 2+3 – Fiona Stewart, IOPS Secretariat</i></li>   <li>• <i>Risk Identification in practice – Luis Mario Hernández, CONSAR Mexico</i></li>   <li>• <i>Risk Identification in practice– Superintendent Pensions, Chile (tbc)</i></li> </ul>
11:45-12:30	<b>Discussion</b>
12:30-14:00	<i>Lunch</i>

<b>14:00-15:30</b>	<b>Session III: Risk Scoring</b>
<b>14:00-14:45</b>	<b>Speakers:</b> <ul style="list-style-type: none"> <li>• <i>Overview IOPS Toolkit Module 4 (Risk Weighting, Probability, Impact, Consistency Scores) – Taliya Cikoja, IOPS Secretariat</i></li> <li>• <i>APRA PAIRS Model – Ross Jones</i></li> <li>• <i>Risk scoring – Luis Mario Hernández, CONSAR Mexico</i></li> </ul>
<b>14:45-15:30</b>	<b>Discussion</b>
<b>15:30-16:00</b>	<b>Coffee Break</b>
<b>16:00-17:30</b>	<b>Session IV: Supervisory Response</b>
<b>16:00-16:45</b>	<ul style="list-style-type: none"> <li>• <i>Overview IOPS Toolkit Module 5 (Supervisory Response Matrix, Communicating Scores, Escalation Pyramid) – Taliya Cikoja, IOPS Secretariat</i></li> <li>• <i>APRA SOARS Model / Supervisory Strategies for APRA Regulated Institutions – Ross Jones</i></li> <li>• <i>Choosing Supervisory Tools – Superintendent Pensions, Chile (tbc)</i></li> </ul>
<b>16:45-17:30</b>	<b>Discussion</b>
<b>19:00</b>	<b>Dinner</b>

<b>Friday 9<sup>th</sup> September, 2011</b>	
<b>Case Study</b>	
<b>9:30-10:30</b>	<b>Session I: Introducing Case</b>
	<ul style="list-style-type: none"> <li>• <i>Plenary Discussion – Identifying Risk Exposures</i></li> </ul>
<b>10:30-11:00</b>	<b>Coffee Break</b>
<b>11:00-12:30</b>	<b>Session II: Group Activities</b>
	<ul style="list-style-type: none"> <li>• <i>Group Activity – Identify risk exposures - Develop Supervisory Response</i></li> </ul>
<b>12:30-14:00</b>	<b>Lunch</b>
<b>14:00-15:30</b>	<b>Session III: Presenting Group Decisions</b>
	<ul style="list-style-type: none"> <li>• <i>Plenary Discussion – Groups report their outcomes</i></li> </ul>
<b>15:30-16:00</b>	<b>Coffee Break</b>
<b>16:00-16:45</b>	<b>Session IV: Discussion</b>
<b>16:00 – 16:30</b>	<ul style="list-style-type: none"> <li>• <i>Discussion – Review of case study workshop</i></li> </ul>
<b>16:30 – 16:45</b>	<b>Closing Remarks</b> <ul style="list-style-type: none"> <li>• <i>Mr. Ross Jones, President of IOPS, Vice-Chair of the OECD Working Party on Private Pensions, Deputy Chairman of the Australian Prudential Regulation Authority (APRA)</i></li> <li>• <i>Mrs. Lorena MASIAS QUIROG, Superintendente Adjunta de Administradoras Privadas de Fondos de Pensiones</i></li> </ul>

