DAY 1  Thursday  March 4, 2010

7:00 a.m.  REGISTRATION

7:30 a.m. - 9:30 a.m.  CEO POWER BREAKFAST MEETING
“Managing Risk for Growth and Development”

Chair: Professor E. Nigel Harris, Vice Chancellor, The University of the West Indies, Mona

- Welcome & Opening Remarks
- Introduction of Professor William Perraudin & Dr Paolo Zaffaroni
- Breakfast
- Presentations by Professor Perraudin & Dr Zaffaroni
- General discussions

9:30 a.m. - 11:30 a.m.  One-on-one discussions by Appointment between CEOs and Professor Perraudin & Dr Zaffaroni

12 noon  - 1:00 p.m.  Power Luncheon

**Luncheon Chair:**
Dr William Lawrence
Director, Professional Services Unit, MSB

Welcome & Opening Remarks

Introduction of Guest Speaker

**Speaker:**  Mr. Brian Wynter,
Governor, Bank of Jamaica
Programme - MSB Roundtable 2010

Plenary Session 1  THEME:  Global Risk Trends: Implications for the Caribbean

Plenary Chair: Professor Emeritus Sir Kenneth Hall  
Honorary Distinguished Fellow  
The University of the West Indies, Mona

1:00 p.m. - 1:05 p.m. Welcome Remarks & Introduction of Presenters
1:05 p.m. - 3:00 p.m. Presentation/Workshop

Presenters:
Professor William Perraudin &  
Dr. Paolo Zaffaroni

This segment uncovers global patterns that influence risk-adjusted decisions. Topics include: diversification post the crisis, capital adequacy, liquidity and feasible business models.

3:00 p.m. - 3:15 p.m. Liquid Coffee Break

3:15 p.m. - 4:00 p.m. Local Perspectives on the sub-theme - Global Risk Trends: Implications for the Caribbean

Facilitator: Mr. Allan Wright,  
Lecturer, Department of Management Studies,  
The University of the West Indies, Mona

This segment continues the dialogue with a focus on issues such as borrowing on the international capital markets when your home country has a poor credit rating.

5:00 p.m.-7:30 p.m. Global Association of Risk Professionals (GARP) Chapter

Meeting Venue: Mona Visitors’ Lodge & Conference Centre
Plenary Session 2  THEME:  Strategies for Managing Different Types of Risk

8:30 a.m. - 9:00 a.m.  REGISTRATION

Plenary Chair:  Professor Alexandra Rodkina
Head, Department of Mathematics,
The University of the West Indies, Mona

9:00 a.m. - 9:05 a.m.  Opening Remarks

9:05 a.m. - 11:00 a.m.  Presentation/ Workshop

Presenters:
Professor William Perraudin
Dr. Paolo Zaffaroni

This segment demonstrates innovative tools and techniques to understand and resolve specific outcomes that can vary greatly from expectations. Topics include: credit risk, market risk, operational risk and business risk.

11:00 a.m. - 11:15 a.m.  Coffee Break

11:15 a.m. - 12 noon  Local Perspectives on the sub-theme - Strategies for Managing Different Types of Risk

Facilitator: Ms Janet Sharp
Appointed Actuary, Sagicor Life Jamaica Limited

Ms. Sharpe shares her experience in managing these types of risk and uncovers new insights from highly interactive exchanges among Roundtable participants.
12 noon - 1:00 p.m.  
**Power Luncheon**  

**Luncheon Chair:**  
Ms Yvette Johns,  
Lecturer, Department of Mathematics,  
The University of the West Indies, Mona

Welcome & Opening Remarks  

Introduction of Guest Speaker  

Speaker: The Most Hon. Edward Seaga  
Distinguished Fellow,  
The University of the West Indies, Mona

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**Plenary Session 3**  
**THEME:**  
**Anticipating & Coping with Change**

**Plenary Chair:**  
Professor Evan Duggan  
Executive Director, Mona School of Business  
The University of the West Indies, Mona

1:00 p.m. - 2:30 p.m.  
**Presentation/Workshop**

Presenters:  
**Professor William Perraudin & Dr. Paolo Zaffaroni**

This segment examines how to use forecasting and other techniques to pursue opportunities and avoid hazards. Topics include: risk models and their limitations, stress testing, back-testing and model benchmarking.

2:30 p.m. - 2:45 p.m.  
**Liquid Coffee Break**
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<th>Time</th>
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<tr>
<td>2:45 p.m. - 3:30 p.m.</td>
<td>Local perspectives on the sub-theme - <strong>Anticipating &amp; Coping with Change</strong></td>
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<td>Facilitator:</td>
<td>Mr. Aaron Hou</td>
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<td>Vice President, Market Risk Management &amp; Analysis</td>
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<td>Goldman Sachs Group, USA</td>
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<td>Aaron Hou relates his experience and research to motivate participant discussions towards finding solutions in the Caribbean context.</td>
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<td>3:30 p.m. - 4:00 p.m.</td>
<td>Panel Discussion - The Way Forward</td>
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<td>Dr Paolo Zaffaroni, Mr. Allan Wright, Mr. Aaron Hou, Ms Janet Sharp</td>
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<td>4:00 p.m. - 4:15 p.m.</td>
<td>Seminar Evaluation/Closing Ceremony</td>
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