



BANK RISK MANAGEMENT

*Wednesday – Friday
14 – 16 April 2010
Kuala Lumpur*

21 CPE
credit hours
for CRP
holders

INSTITUT BANK-BANK MALAYSIA

OBJECTIVES

Upon completion of the programme, participants will be able to:

- apprehend the plethora of risks faced by financial institutions
- have a working knowledge on the traditional and more recent methodologies in managing bank risks
- relate to the spate of historical risk “mishaps” in the financial industry and pick out valuable learning points from such incidents

KEY TOPICS

- **Banks and Risk Taking in a Changing and Increasingly Uncertain Financial Landscape**
 - Handling risks diligently in routine and “Black Swans” environments
- **Kerviel, MF Global, Sub Prime Meltdown – Plentiful Lessons from the Dumps**
 - Learning points from classic and recent financial industry mishaps
- **Invaluable Assets**
 - Wisdom from industry
 - Regulatory bodies and Basel best practices guides
- **Bank Risks Typology**
 - Defining identifying, measuring and managing bank risks
 - The essentials of capital maintenance and risk based capital return measures
 - Returns vs Risk – addressing the balance with regulatory and economic capital
- **Market Price Risk**
 - The interest and currency rate exposures and the risk management tools.
 - Value at risk
 - Stress and back testings
 - Greek sensitivities
 - Risk limits
- **Credit/Counterparty Risk**
 - Examining exposure at default in cash and derivatives transactions
 - The probability of default
 - Recovery rate
 - Credit stress testing
 - Credit risk administration issues
- **Liquidity Risk**
 - Differentiating trading and cash flow
 - Liquidity exposures and financial stability
 - Liquidity policy and indicators
 - Contingency planning
- **Operational Risk**
 - Dealing with people, processes and systems
 - The risks in risk models – experiences and remedial treatments
 - Nipping at the bud – the new product programme process
 - Evolutionary approaches to operational risk management
- **Risks in Unison**
 - The drive for enterprise wide risk management
 - Ideals and common pitfalls

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Lectures, group discussions and exercises.

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Managers and analysts from the banking and financial industry. This includes treasurers, traders, wealth managers, customer relationship executives, financial controllers, accountants, risk and compliance managers, legal advisors / counsels, auditors as well as financial technology, market data and all professionals directly involved in or supporting interest rate risk management functions.

Mr Lawrence Ho Wai Kee, Executive Director of KPMG Training Centre, Singapore has more than twenty-eight years of experience in financial markets, sixteen of which have been in training. Lawrence is well positioned to impart practical knowledge on many aspects of finance and banking.

He previously pursued a career in banking which he worked in several aspects such as audit, operation, money markets and treasury. Lawrence has Asia-wide exposure through the many workshops and seminars that he has conducted for central banks, national treasury bodies, financial institutions and non-financial corporations across Asia – from South Korea through to China, South East Asia, India, Sri Lanka, and Kuwait

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Date	Wednesday - Friday, 14 – 16 April 2010
Time	9.00 a.m. – 5.00 p.m.
Venue	Institut Bank-Bank Malaysia Wisma IBI, 5 Jalan Semantan Damansara Heights 50490 Kuala Lumpur
Attire	Office attire
Fee	STF Member : RM1,700 IBBM Member : RM2,450 Non-Member : RM3,150

The above fee includes programme materials, meals and refreshments.
Payment of fee must be made BEFORE commencement of the programme.

Closing date Wednesday, 31 March 2010

Enquiries Kindly contact Aniz / Wani at 03-2095 8922 (ext 135 / 174).

Nominations Participation is limited to 20 on a first-come-first-served basis. IBBM reserves the right to decline any nominations, without the obligation of providing any reason. Confirmation of participation is by way of official notification from the Institute.

Kindly address nomination form(s) to The Executive (Learning Solution 3)
Institut Bank-Bank Malaysia
Wisma IBI, 5 Jalan Semantan
Damansara Heights
50490 Kuala Lumpur

Fax : 03-2095 7822

Email : lead@ibbm.org.my

Commitment to programme The intensive nature of IBBM programmes requires the participants' full undivided attention and attendance at all sessions. Participants should be free of their professional obligations for the duration of the programme.

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Notice of withdrawal:

Unless written notice of withdrawal is received before the closing date of the programme, the full fee is still due in the event of non-attendance. The Institute accepts replacement(s), which must be in writing, prior to the programme's commencement date. However, no substitution of participant(s) will be allowed for the duration of the programme. The Institute reserves the right to make changes to the schedules, venue or cancel the event altogether.

**REGISTRATION FORM****BANK RISK MANAGEMENT****14 – 16 April 2010**

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Name & Signature of Nominating Officer

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Name & Address of Nominating Organisation (Please stamp)

FEE

Please make bank draft/cheque payable to **INSTITUT BANK-BANK MALAYSIA**. Please include additional RM0.50/0.03% of the amount, whichever is higher, for outstation draft/cheque. Payment of fees must be made **BEFORE** commencement of the programme

Bank Draft/Cheque No
RM

Please register the following participant(s) for the above programme.

PARTICIPANT 1												
Name												
New NRIC No. (Mandatory)												
Individual Membership No. (if any)												
Designation and Department												
Email												
Telephone												
Fax												

PARTICIPANT 2												
Name												
New NRIC No. (Mandatory)												
Individual Membership No. (if any)												
Designation and Department												
Email												
Telephone												
Fax												

CONTACT PERSON	
Name	
Name of Organisation	
Address of Organisation	
Email	
Telephone	
Fax	

Please photocopy for additional participants.

Please complete and return this form to the Institute before 31 March 2010