



CREDIT DERIVATIVES

*Wednesday – Friday
7 – 9 July 2010
Kuala Lumpur*

21 CPE
credit hours
for CRP
holders

INSTITUT BANK-BANK MALAYSIA

O B J E C T I V E S

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

- appreciate the wide array of credit derivatives available, how they have evolved over the last decade or two, and roles they were perceived to have played leading to the financial crisis.
- understand the economics, risks and returns of the different credit risk transfer (CRT) products – both traded over the counter and on organised exchanges – and market and industry decompose and further compose structured products linked to credit risk

K E Y T O P I C S

- The debate for and against credit derivatives – in the light of the financial crisis
- The “taming” of credit derivatives – The “Big Bang” , “Small Bangs” and forthcoming industry and regulatory treatment of credit derivative products
- From staples to exotics – the growth of credit derivative products from the asset swap to credit default swap to synthetic collateralized debt obligations.
- The glamour and the gory of portfolio credit structures – behind and beneath the Credit Constant Proportion Portfolio Insurance (CPPI) and Constant Proportion Debt Obligation (CPDO) and other collateralized debt obligations
- The economics and risks of Structured credit-linked offerings – notes, swaps, futures and options
- The pitfalls and risks of credit derivatives – recollecting the market experiences and the evolving perfection of trade documentation over the last decade
- Pricing credit derivatives – non quantitative and rationale approach to the development of pricing methodologies re simple and complex credit derivative products

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Interactive discussions with the use of slides, practical situational exercises and real transactional pieces.

Executives and analysts from financial institutions as well as non financial institutions. These include treasurers, traders, wealth managers, customer relationship executives, financial controllers, accountants, risk and compliance managers, legal advisors/counselors, auditors, financial technology and market data professionals.

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Mr Lawrence Ho Wai Kee, Director of KPMG Training Centre, Singapore has more than thirty years of experience in financial markets, twenty 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, 7– 9 July 2010
Time 9.00 a.m. – 5.00 p.m.
Venue Institut Bank-Bank Malaysia
Wisma IBI, Jalan Semantan
Damansara Heights
50490 Kuala Lumpur
Attire Office attire
Fee STF Member : RM1,750
IBBM Member : RM2,450
Non-Member : RM3,180
The above fee includes programme materials, meals and refreshments.
Payment of fee must be made BEFORE commencement of the programme.
This programme qualifies for double tax deduction.

Closing date Wednesday, 23 June 2010
Enquiries Kindly contact Nizam/ Wani at 03-2095 8922 (ext 144/174)
Nominations Participation is limited to 20 on a first-come-first-served- basis. IBBM reserves the right to decline any nomination, 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****CREDIT DERIVATIVES****7 – 9 July 2010**

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Name & Signature of Nominating Officer (Please stamp)

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Name & Address of Nominating Organisation (Please stamp)

FEE

Please make bank draft/cheque payable to **INSTITUT BANK-BANK MALAYSIA**. 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 23 June 2010