



INTEREST RATE RISK MANAGEMENT

*Wednesday – Friday
21 – 23 July 2010
Kuala Lumpur*

21 CPE
credit
hours for
CRP
holders

INSTITUT BANK-BANK MALAYSIA

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

- apprehend the different interest rate risk exposures arising from financial transactions;
- have a practical approach to the tools used in interest rate risk measurement and management;
- relate to the range of interest rate instruments available in the marketplace and how they work; and
- understand the various aspects of financial instrument valuation.

- **A Taxonomy of Interest Rate Risks**
 - Price
 - Basis
 - Yield curve
 - Prepayment
 - Conjoint risk exposures
- **Basics Reloaded**
 - Time value of money and yield curves (nominal, zero and forward)
 - Understanding “hidden variables” – volatility, correlation and dispersion
- **Interest Rate Risk Management**
 - Gaps and durations
 - Rate sensitivity measures – BPV, Greek alphabets, VAR, stress testing
- **Applying Interest Rate Derivatives – economics, pricing, risks and returns**
 - Foundational structures – interlocking forwards
 - The forward rate agreement
 - The interest rate futures
 - The interest rate swap – plain and boutique
 - The interest rate option – plain and boutique
 - The interest rate swaption
- **Structured Interest Rate and Hybrid Risk Management Solutions – useful or burdensome assist?**
 - Developing bespoke interest rate risk solutions – for hedging and trading
 - The asset swap play
- **Risk Lessons of Interest Rate Derivatives**
 - A relook at “classical” interest rate mishaps
 - Behind the sub-prime meltdown – causes and lessons

lectures, case studies and group discussions.

Officers and managers in treasury, corporate relationship and trade services departments.

Mr Lawrence Ho, Executive Director of KPMG Training Centre, Singapore has more than 28 years of experience in financial markets, 16 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 areas including 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.

Date	Wednesday – Friday, 21 – 23 July 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 wear	
Fee	STF Member : RM2,100 IBBM Member : RM3,550 Non-Member : RM4,250	
	The above fee includes programme materials, meals and refreshments. Payment of fees must be made BEFORE commencement of the programme.	
Closing date	Wednesday, 7 July 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 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 the 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.	

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 made 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****INTEREST RATE RISK MANAGEMENT****21 – 23 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 7 July 2010