



MANAGING RISK IN INVESTMENT BANKING

Monday - Tuesday

5 – 6 July 2010

Kuala Lumpur

14 CPE
credit hours
for CRP
holders

INSTITUT BANK-BANK MALAYSIA

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

- Understand the risks faced by investment banks.
- Explain and work through the regulatory environment for risk management for investment banks.
- Understand the holistic approach to risk management for investment banks

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- **Strategic Imperatives for Risk Management**
 - Risks faced by Investment Banks
 - Imperatives for Managing Risks
 - Holistic Approach to Risk Management
 - Roadmap for Risk Management Development
- **Regulatory Development on Capital and Risk Management**
 - Basel Capital Accord II (“Basel II”) and its Implications for Financial Institutions
 - Three Pillars of Basel II
 - Credit Risk Management Requirements
 - Market Risk Management Requirements
 - Operational Risk Management Requirements
 - Basel II Pillar 2
 - Basel II Pillar 3
 - Implementation Issues and Challenges
- **Capital Management**
 - Linking Risk Management to Banking Management
 - Understanding Capital Management
 - Capital Management Framework
 - Implementation Planning Requirement
- **Workshop on Risk Profiling of Investment Banks**
- **Market Risk Measurement**
 - Risk and Return Trade-Off
 - Portfolio Theory
 - Measuring Return
 - Measuring Risk
- **Market Risk Models**
 - Value-at-Risk (“VaR”) Models
 - Understanding VaR Models
 - Limitations of VaR Models
- **Hedge Effectiveness**
- **Effective Operational Risk Management**
 - Imperatives for Operational Risk Management
 - Operational Risk Management Framework
 - Components of the Framework
 - Integrating Operational Risk Management with Business Management
- **KPMG ASPAC ORM Survey 2008: Providing Benchmark Comparison**
- **Operational Risk Management Exercise**
- **Operational Risk Management Case Study**
 - Case Study Discussion
 - Case Study Presentation

Lectures, workshop and exercises on current investment banking risk management issues.

Middle to senior level management involved in risk management.

Dr. John Lee is a Partner of KPMG Malaysia. John is KPMG Asia Pacific region Head of Financial Risk Management and is the Malaysian Head of Financial Services. He has extensive knowledge of strategic consulting, banking, capital markets, risk management, Basel II and performance management, and has completed numerous projects around the region. John has worked for clients in countries such as Australia, Bahrain, Cambodia, Hong Kong, India, Indonesia, Japan, Pakistan, the Philippines, Singapore Taiwan, and Malaysia.

Before joining KPMG, John was the General Manager of the Kuala Lumpur Options & Financial Futures Exchange (now known as the Malaysian Derivatives Exchange), where he was responsible for the overall operations of the exchange. Prior to KLOFFE, he was attached to Amanah Merchant Bank Berhad (now known as Alliance Merchant Bank Berhad) in their corporate finance department.

John Lee has a PhD in financial economics and a Bachelor of Economics from Monash University. He has presented at various conferences and seminars on strategic, risk and performance management, and has written articles on these topics which were published in numerous publications in international journals and magazines. He is a member of the Risk Management Working Group of the Islamic Financial Services Board (IFSB), an international standard setting body of central banks and monetary agencies set up to ensure the stability of the Islamic financial services industry.

Date Monday – Tuesday, 5 – 6 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 attire

Fee STF Member : RM1,100
IBBM Member : RM1,850
Non-Member : RM2,400

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

Closing date Monday, 21 June 2010

Enquiries Kindly contact Nizam/Wani at 03-2095 8922 (ext. 144/174).

Nominations Participation is limited to 20 persons 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****MANAGING RISK IN INVESTMENT BANKING****5 – 6 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 21 June 2010