



RISK MANAGEMENT AND THE BASEL II ACCORD

*Monday – Tuesday
18 – 19 January 2010
Kuala Lumpur*

14 CPE
credit hours
for CRP
holders

INSTITUT BANK-BANK MALAYSIA

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

- have an overview of the Basel II framework
- understands how it impacts the financial institutions and its business
- appreciate the concept of economic capital and market risk management
- understand the imperatives for operational risk management
- relate the concept of the credit risk management and measurement
- apply the appropriate methodologies and key elements for managing credit and operational risk

- **Strategic Imperatives for Risk Management**
 - Risks faced by financial institutions
 - Imperatives for managing risks
 - Holistic approach to risk management
 - Roadmap for risk management development
- **Basel II Capital Accord**
 - Implications on financial institutions
 - Three pillars of Basel II
 - Credit risk management requirements
 - Market risk management requirements
 - Operational risk management requirements
 - Implementation issues and challenges
- **Economic Capital Management**
 - Understanding economic capital
 - Economic capital management framework
 - Implementation planning requirement
- **Market Risk Management**
 - Market risk management framework
 - Understanding Value-at-Risk ("VaR")
 - VaR models
 - Limitation of VaR models
- **Operational Risk Management**
 - Commercial imperatives for operational risk management
 - Operational risk management framework
- **Operational Risk Management Exercise**
- **Effective Credit Risk Management**
 - Good practice credit risk management
 - Credit risk strategy
 - Credit risk organisation
 - Credit risk processes
 - Credit risk MIS
 - Credit risk portfolio management
- **Credit Risk Measurement**
 - IRB approaches
 - IRB for corporate portfolios
 - IRB for retail/SME portfolio
 - Benefits of credit risk models

Dr John Lee is a Partner in KPMG Business Advisory – Financial Services and Financial Risk Management practice. John is the Asia Pacific head of Financial Risk Management and the Malaysia head of Financial Services. He has extensive knowledge of strategic consulting, banking, capital markets, risk management and performance management and has completed numerous projects around the region.

John has worked for clients in numerous countries in Asia Pacific such as Australia, Japan, Hong Kong, India, Taiwan, Singapore and Malaysia. Before joining KPMG, he was the General Manager of the Kuala Lumpur Options & Financial Futures Exchange (now known as Malaysian Derivatives Exchange), where he was responsible for the overall operations of the exchange. Prior to KLOFFE, John was attached to Amanah Merchant Bank Berhad (now known as Alliance Merchant Bank Berhad), in their Corporate Finance department.

John has Ph.D. in Financial Economics and a Bachelor of Economics from Monash University. He has presented in various conferences and seminars on strategic, risk and performance management, and has numerous publications in international journals and magazines on these topics.

Ms Priya Dharshini Terumalay is currently an Associate Director with the Financial Risk Management practice of KPMG Business Advisory Malaysia. She has had wide-ranging financial and operational audit experience, including the assessment systems and procedures of various MNCs and public companies listed on 'Bursa Malaysia' (Kuala Lumpur Stock Exchange) involved in the banking institutions as well as in the telecommunication, technology, healthcare, transportation, property development, and manufacturing industries.

Having served at the Central Bank of Malaysia, she has strong practical knowledge in banking and financial services, especially in the assessment of capital adequacy, asset quality, management capabilities, earnings, liquidity and sensitivity to market risks of both Conventional and Islamic banking operations. She also has in-depth knowledge and understanding of the risk management framework and risk-focused assessment of banking institutions, particularly in the appraisal of the level of inherent risks and the adequacy of risk management systems in relation to credit, market, and operational risks. Her list of engagements includes various domestic and foreign banking institutions operating in Malaysia and Singapore. In addition, she was a pivotal member of the team charged with the assessment of Basel II (International Convergence of Capital Measurement and Capital Standards) for the implementation in Malaysia.

Mr Eckart Koerner is a Director with the Financial Risk Management practice of KPMG Business Advisory Malaysia. His involvement with Basel II commenced since 1999. Eckart is responsible for all Basel II related issues concerning credit - and operational risk as well as the overall bank risk management.

He has completed numerous projects in Europe, mainly Germany, regarding the Basel II implementation covering all pillars and related issues concerning the design and implementation of adequate overall bank risk management approaches and strategies. His impressive list of engagements includes various banking institutions regarding size, activities and playing level.

Having worked in different banks in Germany prior to joining KPMG, Eckart has strong practical knowledge in banking and financial services, especially in the area of credit risk management as well as comprehensive risk management frameworks and risk-focused strategies. Through his various project engagements he has also a strong background and broad experience in the project management including planning, reporting and governance.



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Lectures and group discussions.

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Officers of financial institutions.

Date Monday - Tuesday, 18 – 19 January 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 : RM1,250
IBBM Member : RM1,850
Non-Member : RM2,400

The above fee includes programme materials, meals and refreshments.

Payment of fees must be made BEFORE commencement of the programme.

Closing date Monday, 4 January 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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