

LATEST DEVELOPMENTS IN RISK MANAGEMENT & BASEL III FOR FINANCIAL INSTITUTIONS

"...in today's world regulatory capital incentives within organisations do drive behaviour, do drive pricing, do drive portfolio composition."

Financial Times, 24th May 2016



25th July 2016, InterContinental, KUALA LUMPUR
SIDC CPE - accredited: 10 CPE Points

Developments in the Basel global bank capital and regulatory framework are significant and ongoing, and are focusing on the overhaul of the standardized approaches for a multitude of risk exposure capital requirements. Other initiatives include the ongoing evolution of the Basel III framework, with specific focus on the Basel Committee on Banking Supervision's restructuring of the standardized approaches for calculation of regulatory capital requirements. The 2016 finalization of the Basel Fundamental Review of the Trading Book change processes will culminate in a new market risk capital framework (effective 2018) with the issuance of the new Basel Market. These and other developments are covered in detail in this timely, one day seminar delivered by leading risk management experts. Also covered in detail will be the impact, scope and requirements of the Basel Pillar 2 ICAAP (Internal Capital Adequacy Assessment Process) as well as BCBS 239 Basel III reporting requirements under Basel III – which some observers have described as a very significant regulatory burden for Asian banks.

KEY OUTCOMES

- Identifying key timelines, initiatives, objectives and outcomes of the Basel initiative and framework for financial institutions
- Analysing Basel Committee of Banking Supervision 239 Basel III reporting requirements under Basel
- Understanding comparisons between the Basel II and Basel III bank balance sheet restrictions
- Examining the practicalities of the Internal Capital Adequacy Assessment Process (ICAAP) for financial institutions
- Identifying the very latest regulatory initiatives under Basel III: Interest Rate Risk Banking Book (IRBBB), revisions of Credit Risk Capital requirements, revision of Operational Risk Capital requirements
- Shifting a financial institution's focus from a principle to a rules-based risk management approach
- How the changes introduced by Basel III will affect Islamic banks

AGENDA

9.00am - 9.15am

Introduction & Welcome

9.15am - 10.30am

Session 1: Undertaking an Overview of the Basel III Developments since 2009 and Understanding How Financial Institutions are Impacted

- Examining the work of the Basel Committee of Banking Supervision (BCBS)
- Identifying key timelines, objectives and outcomes of the Basel initiative and framework
- Assessing Basel III and its impact on different types of banks: international, Asian-based, GCC-based institutions
- Implications of Basel III capital, leverage and liquidity ratios on bank balance sheet structures
- Undertaking a comparative analysis of the Basel II and Basel III bank balance sheet restrictions and economics

Douglas Bongartz Renaud — Former Global Head of Currency Derivatives and Global Head of Rate Derivatives and Structured Products, ABN AMRO

10.30am - 11.00am

 Coffee

11.00am - 11.45am

Session 2: Examining the Practical Impact of Basel III on Asian Banks and Successfully Incorporating the Internal Capital Adequacy Assessment Process (ICAAP)

- Analyzing the Internal Capital Adequacy Assessment Process (ICAAP) for financial institutions: Pillar 2 ICAAP under Basel III
- BCBS 239 Basel III reporting requirements under Basel III - the real regulatory burden for Asian banks
- Addressing key challenges for financial institutions

Eckart Koerner — Executive Director, PwC

11.45am - 12.30pm

Session 3: Embracing New Regulatory Philosophies Embedded in Basel III

- Shifting a financial institution's focus from a principle to a rules-based risk management approach
- Strategies to focus on a stress testing-based macro-prudential regulatory approach
- Analysing the implications of systemic risk, moral hazard ('too big to fail'), and the development of Living Wills for financial institutions

- Moving Pillar 2 risks into the Pillar 1 framework, and assessing the implications

Eckart Koerner — Executive Director, PwC

12.30pm - 1.45pm

 Lunch

1.45pm - 2.45pm

Session 4: Examining Major Recent Changes under Basel III on Financial Institutions

- Overview of requirements on counterparty credit risk capital and central clearing (2014)
- Analysing recently revised Market Risk Capital requirements and finalizing the Fundamental Review of the Trading Book process (January 2016)
- Examining the final decisions on Interest Rate Risk Banking Book (IRBBB) capital revisions (April 2016)
- Assessing the current status of the two significant remaining changes under the consultation process:
 - o Revisions of Credit Risk Capital requirements - new standardized and revised Internal Ratings based approaches, the Basel advanced model-based method for calculating credit risk regulatory capital
 - o Complete revision of Operational Risk Capital requirements

Douglas Bongartz Renaud — Former Global Head of Currency Derivatives and Global Head of Rate Derivatives and Structured Products, ABN AMRO

2.45pm - 3.45pm

Session 5: Analysing the Impact of Basel III on Islamic Financial Institutions

- Identifying how the changes introduced by Basel III will affect Islamic banks and their operations
- Assessing Basel III and the specific challenges regarding capital quality and buffers, and liquidity ratios for Islamic banks
- Other issues and how they are applicable to Islamic banks and financial institutions

Sophia Lee — Co-Head of Financial Institutions, Rating Agency Malaysia

3.45pm

 Coffee and Networking

Who Will Benefit?

This intense one day seminar has been developed to benefit banking and financial institution professionals working in finance, risk management, treasury, compliance, audit and other areas involving the Basel capital and risk management framework. The event will also benefit financial institution senior management.

SPEAKERS



**Douglas Bongartz-
Renaud**

**Former Global Head of
Currency Derivatives
& Global Head of Rate
Derivatives & Structured
Products**
ABN AMRO

Douglas has forty years' experience in financial markets, risk management and consulting for banks in Asia and the EMEA regions. He completed a long career at ABN AMRO Bank in 2011 and moved from Amsterdam to Southeast Asia, where he is continuing working with banks in the areas of risk management, ALM and treasury. He has recently worked on bank treasury and ALM projects both independently in Asia for the IFC (World Bank Group) and KPMG. He does training and project work in the MENA regions and SE Asia on an on-going basis for a number of banks. Bank funds transfer pricing ('FTP') is a one of the areas in which he has specific expertise. Douglas worked from 1984 – 2011 for ABN Amro Bank in a number of senior positions, including heading the Bank's global FX, interest rate and structured products trading and risk management activities. He has BA and MBA (quantitative finance) degrees from the University of Chicago, and holds the FRM certification from GARP. He served on the Board of Directors of ISDA (International Swaps and Derivatives Association) from 1994 – 2008, and as Secretary of the Board from 1998 – 2004.



Eckart Koerner
Executive Director,
**Financial Risk
Management Services**
PricewaterhouseCoopers

Eckart is part of the Financial Risk Management team within PwC Malaysia. He was transferred in 2007 transferred from Germany, where he was with another Big4 audit company, having joined the financial services risk advisory team there in 1999.

He has extensive experience in risk management. In particular, he focuses on integrated risk management for banks, Basel II & III projects (risk measurement & management, internal capital adequacy assessment process, regulatory reporting), risk measurement tool development and validation. In addition, he has experience in projects for corporate treasury management and corporate financial risk management.

Eckart is also actively involved in thought leadership and has published amongst others articles on Basel III and its impact for the financial industry. Furthermore Eckart presented extensively on the subject of Basel II & III, risk management in various seminars and conducted training for clients covering amongst others topics economic capital, ICAAP, credit and market risk.

Prior to joining the advisory industry, Eckart worked several years with major financial institutions in Germany.



Sophia Lee
**Co-Head, Financial
Institutions Ratings**
Rating Agency Malaysia

Sophia is the Co-Head of the Financial Institution Ratings department at RAM Ratings. She has been with the organisation since 2004, mainly involved in the credit assessment of financial institutions in Malaysia, Singapore, Thailand, Indonesia, South Korea, Japan and the Middle East. Sophia has helped develop various methodologies for the rating of financial institutions, insurance companies and Takaful operators. Prior to RAM Ratings, she had been an investment analyst.

Sophia graduated with a Bachelor of Commerce (Economics & Finance) from Curtin University of Technology, Australia, and also holds an MSc Economics (Computational Finance) from Swedish School of Economics.

LATEST DEVELOPMENTS IN RISK MANAGEMENT & BASEL III FOR FINANCIAL INSTITUTIONS

25th July 2016, InterContinental, Kuala Lumpur

Associate Partner:

RM 17,500

- Logo on all promotional activities
- 5 invitations for your colleagues and clients
- 25% discount on any additional delegate places
- Full coverage on the Seminar website including biography and hyperlinked logo
- Branding throughout the Seminar: Seminar Guide Cover, Buntings,
- Table-top space in the breakout area during the Seminar
- Guaranteed prime session participation
- One exclusive seat-drop during the Seminar
- Full delegate list within one week post Seminar
- Post-Seminar questionnaire results

Partner:

RM 12,500

- Logo on all promotional activities
- 2 invitations for your colleagues and clients
- Coverage on the Seminar website including biography and hyperlinked logo
- Guaranteed session participation
- Branding throughout the Seminar: Seminar Guide Cover, Buntings,
- Table-top space in the breakout area during the Seminar
- Delegate list within one week post Seminar
- Post-Seminar questionnaire results

The sponsor / Delegate will arrange for the payment in one installation of RM _____ exclusive of all taxes to REDmoney, within 30 days of invoice or before the event taking place (whichever is sooner).

Company Name:			
Name:		Signature for Sponsor:	
Title:		Date:	

One Sponsor One Logo Policy: Each sponsor is only entitled to one logo. Permission from the organizer is required to display additional corporate brands and to disseminate alternatively branded marketing materials.

By signing this contract you are bound by our cancellation policy of no refunds. Your account will be credited for future events in the same calendar year. However, for cancellations of less than one month prior to the event taking place, no refund or credit will be offered. If you so wish to cancel your sponsorship (howsoever arising), the entire amount due will be payable to **REDmoney Sdn Bhd / REDmoney Limited**.

REDmoney Group

REDmoney Group's latest offering, IFN Seminars, takes Islamic finance to new and developing markets and tackles the industry's most innovative and imperative topics. These high-level, practitioner-led events offer practical insights on technical and strategic aspects of Islamic finance to dealmakers, regulators and intermediaries in core and developing Shariah-compliant markets. Leveraging on our highly regarded Forums and Training courses, these seminars offer the same exceptional quality of speakers in a small-group setting allowing delegates the opportunity to interact with our panel of highly experienced industry leaders in an event format that is intended to provide comprehensive knowledge on the very latest issues and trends.

REDmoney Group is the foremost global provider of specialized Islamic financial media services across three core divisions of events, publishing and training. Established in 2004, the firm has offices in Dubai and Kuala Lumpur: offering an unrivalled multi-channel service across the full spectrum of the global financial markets. The outward-facing arms of the REDmoney publishing and events portfolio are supported by REDmoney Training, which provides access to industry-leading expertise from the best in the field.

REDmoney Group covers the full range of global markets: from emerging Islamic economies across Africa and Asia to industry leaders such as Malaysia and the GCC along with developed nations in Europe and the Americas seeking to enter the sector. The company offers unequalled access to the elite of the industry: with relationships built up over a decade of trusted communication with market leaders to provide a detailed network covering every aspect of Islamic financial services.

LATEST DEVELOPMENTS IN RISK MANAGEMENT & BASEL III FOR FINANCIAL INSTITUTIONS

25th July 2016, InterContinental, Kuala Lumpur

BOOKING DETAILS

I am booking:	Price per Delegate	Total Price	Early Bird 15% Discount
<input type="checkbox"/> 1 delegate	RM 2,150	RM 2,150	RM 1,827
<input type="checkbox"/> 2 delegates	RM 1,935 (10%)	RM 3,870	RM 3,289
<input type="checkbox"/> 3 delegates	RM 1,720 (20%)	RM 5,160	RM 4,386
<input type="checkbox"/> 4 delegates	RM 1,505 (30%)	RM 6,020	RM 5,117
<input type="checkbox"/> 5 delegates	RM 1,290 (40%)	RM 6,450	RM 5,482

* Further attractive packages are available for groups of more than five. Please contact us directly.

Available Discounts

Early Bird: Registrations received on or before 24th June 2016, will receive a 15% discount. No discount shall be given to registrations received after this cut-off date.

Discount for Active Subscribers of Islamic Finance news: If you are a current IFN subscriber, you shall receive a flat 20% discount. Please tick here

Loyalty Program: 50% discount on other seminars attended within a 12-month period and non-transferrable. Please tick here

DELEGATE DETAILS

Name	Job Title	Email address	Telephone
1 _____ / _____ / _____ / _____			
2 _____ / _____ / _____ / _____			
3 _____ / _____ / _____ / _____			
4 _____ / _____ / _____ / _____			
5 _____ / _____ / _____ / _____			

WHO TO INVOICE AND CONTACT?

Please tell us who we should invoice. It is also helpful for us to have the name of an administrator with whom we can liaise directly.

Contact person for invoicing: _____ Job Title: _____

Email: _____ Tel: _____ Fax: _____

Contact person to send administration details: _____

Job Title: _____ Email: _____ Tel: _____

Payment can be made by cheque or bank transfer. A notification will be sent to you once payment has been received.

I wish to pay by: Cheque/bankers draft Telegraphic transfer Credit Card

Please note all telegraphic transfer fees, taxes and levies (domestic or otherwise) shall be borne by the sponsoring organization.

Payment made by foreign cheque will be charged additional bank fees of 1% of the invoice amount.

APPROVING MANAGER

To process your registration we require the name and signature of a manager who is authorized by your organization to approve training expenditure.

Name: _____ Job Title: _____

Organization name: _____ Email: _____ Tel: _____

Authorizing signature _____ (mandatory)

Yes, I have read and understood the booking and cancellation policy below.

SEND US YOUR REGISTRATION!

By email: seminars@redmoneygroup.com By fax: +603 2162 7810

You may also book online at <http://www.REDmoneyevents.com>

Please call us on: +603 2162 7800 or +603 2162 7802 if you require assistance.

Our address is: REDmoney, Suite 22-06, 22nd Floor, Menara Tan & Tan, 207, Jalan Tun Razak, 50400 Kuala Lumpur

Booking, Payment and Cancellation Policy – important, please read carefully

By completing, signing and sending us this registration form you are confirming delegate places on the seminar. You are also confirming your understanding of our Booking, Payment and Cancellation Policy.

Cancellation: If delegates cannot attend the seminar replacement participants are always welcome. Otherwise delegates must request in writing (letter, fax or email) to cancel registration/s or transfer to a different seminar at least 21 days before the seminar start date to be eligible for a refund, less a 5% administration fee. Delegates who cancel within 21 days of the seminar start date, or who do not attend, are liable to pay the full seminar fee and no refunds will be given. Instead fees will be converted to a IFN Seminars voucher equivalent to the original fee, less a 15% administration charge. This voucher is transferable within your organization and must be redeemed within one year of issue or become void. If a seminar is postponed for whatever reason delegate bookings will be automatically transferred to the new seminar date. Delegates who wish to transfer to a different seminar will be subject to the same terms as above and charged the difference in seminar fees. No refunds or seminar vouchers will be issued for a no-show.

Payment Terms: All seminars fees are to be received before the seminar start date. REDmoney shall receive the full seminar fee with no deductions of any description. All telegraphic transfer fees, taxes and levies (domestic or otherwise) shall be borne by the sponsoring organization.

© IFN Seminars reserves the right to amend the published program or speaker. In the event of seminar cancellation by IFN Seminars due to unforeseen circumstances, IFN Seminars is liable only to refund the cost of the seminar.

Seminar Venue: Full details of the venue will be sent to you upon registration.

IFN1606/P