

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.

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- 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
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- Full delegate list within one week post Seminar
- Post-Seminar questionnaire results

Partner:

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- Post-Seminar questionnaire results

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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 _____ / _____ / _____ / _____			

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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: _____

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

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