

OCTOBER 13-14, 2005 THE HONG KONG JOCKEY CLUB

BOOK TODAY AND
SAVE HK\$2000

BASEL II FORUM 2007 AND BEYOND

THE ROAD TOWARDS SUSTAINABLE COMPLIANCE

This timely and highly interactive 2-day conference will address the latest developments, implications and challenges of the Basel II Accord. It has been specifically designed to get you up to speed quickly on the hottest areas of the upcoming compliance reforms.

YOUR TOP-RATED SPEAKERS INCLUDE:

- David Marshall, **Fitch Ratings**
- Phillip Straley, **Ernst & Young**
- Arjuna Mahendran, **Credit Suisse**
- Richard Burton, **COFACE**
- Dr. Colin Lawrence, **IBM Business Consulting Services**
- Michael Wong, **Global Association of Risk Professionals (GARP)**
- Dr. Douglas Arner, **The University of Hong Kong**
- Alex Carmichael, **RiskMetrics**
- David von Emlöh, **McKinsey & Company**
- Ran Fuchs, **Misys International Financial Systems Ltd**
- Marc Ronez, **Asian Risk Management Institute (ARIMI)**
- Chen Ying, **China Banking Regulatory Commission**
- Ryan Tsang, **Financial Services Ratings**
- Marshall T. Mays, **Emerging Alpha Advisors Ltd.**

Learn from these industry experts:

- **How the Basel II regulations will work in practice**
- **How to establish a sound risk monitoring and management system**
- **Strategies on how to prioritise all Basel II project phases**
- **Practical tools in measuring the effectiveness of your firm's Basel II strategy**
- **Effective ways of addressing the near and long term impact of Basel II for your clients and organisation**
- **How to transform Basel II compliance into enhanced shareholder value**
- **Techniques on how to identify and master different methods of loss provisioning and capital management**
- **How to test your compliance policies and procedures**

Supporting organisations



Media partner

The Standard

Another event organised by



FOUR EASY WAYS TO REGISTER

P + 852 2815 5988 **f** + 852 2815 5225 **e** william@kmimail.com **w** www.keymedia.com.hk

BASEL II FORUM

2007 AND BEYOND

THE ROAD TOWARDS SUSTAINABLE COMPLIANCE



SPEAKERS



David Marshall, Managing Director-Financial Institutions, **Fitch Ratings**



Phillip Straley, Partner, Global Financial Services Risk Mgmt., **Ernst & Young**



Arjuna Mahendran, Chief Economist/Strategist, **Credit Suisse**



Richard Burton, Regional Managing Director-Greater China, **COFACE**



Dr. Colin Lawrence, Risk Enterprise Transformation Leader, Financial Services Practice, Greater China, **IBM Business Consulting Services**



Michael Wong, Associate Professor of Finance, **City University** & Regional Director, **Global Association of Risk Professionals (GARP)**



Dr. Douglas Arner, Associate Professor & Deputy Director, Asian Institute of International Financial Law (AIIFL), **University of Hong Kong**



Alex Carmichael, Director-Banking Services, **RiskMetrics**



David von Emloh, Partner & Leader of Asian Risk Management Practice, **McKinsey & Company**



Ran Fuchs, Regional Manager – APAC Misys Risk Management Systems, **Misys International Financial Systems Ltd**



Marc Ronez, Managing Director, **Asian Risk Management Institute (ARIMI)**



Chen Ying, Deputy Research Director, **International Department China Banking Regulatory Commission**



Ryan Tsang, Director, Standard & Poor's, **Financial Services Ratings**



Marshall T. Mays, Director of the Asian Bond Market Forum & Director of **Emerging Alpha Advisors, Ltd.**

DAY ONE: Thursday, 13 October 2005

Overview of Basel II Accord

- What's behind Basel II
- Objectives of Basel II
- Key features and potential issues
- The Three Pillars of Basel II
- Basel I vs. Basel II
- Basel II timeline

Asia's move towards Basel II implementation – emerging markets' perspective

- What are the challenges of Basel II implementation in Asia?
- Is Basel II appropriate for developing markets?
- How ready are Asian Banks for Basel II?
- How can banks in emerging countries get up to speed with their compliance efforts?

Understanding the supervisory review process-regulators' point of view

- Supervisory responsibilities and requirements
- Specific Issues to be addressed under Pillar II
- Hosts-supervisor issues and special rules
- Specific challenges with home-hosts supervisors
- Allocation of regulatory responsibility

Realising benefits from Basel II Compliance

- Focusing on resources
 - Pillar I
 - Pillar 2
- Building a risk culture
- Investigating technology partners and platforms
- Improving business processes
- Prioritising risk reduction actions
- Credit risk limits
- Optimising portfolio

An insight on how South Korea is approaching Basel II

- Current planning and approach to Basel II
- Progress so far and challenges ahead

Implementing sound credit risk management under Basel II

- Evaluating the proposed approaches to Credit Risk Management: Standard approach vs. Internal ratings based (IRB)
- Adopting most viable approach towards effective credit risk measurement and mastering different types of mitigation techniques
- Understanding the various loss provisioning techniques and their implications on capital
- Measuring effectiveness of credit risk management strategies

FOUR EASY WAYS TO REGISTER

P + 852 2815 5988 **f** + 852 2815 5225 **e** william@kmimail.com **w** www.keymedia.com.hk

Tailored for executives in financial institutions including:

- **Credit Risk officers**
- **Operations managers**
- **Credit risk analysts**
- **Equity analysts**
- **In-house legal counsels**
- **Compliance officers**
- **Asset & Liability managers**
- **Bank Treasurers & CFO's**
- **Bank CTO's**
- **IT Managers**
- **Fund/Portfolio managers**
- **Ratings Agency analysts**
- **Bank Regulators**
- **CEO's of SME's**
- **Financial Accountants**

Gearing up for the Basel II IRB certification process: Emerging global experience

- Pillar I capital
- Structuring "Use Test" preparation
- Stress testing
- Economic capital assessment
- Senior management governance

The role of market discipline

- How do you implement a sound disclosure mechanism that effectively meets Basel II requirements?
- How do you achieve supervisory preparedness?
- How do you monitor and assess your risk exposure?

Measuring and managing market risks

- Identifying the sources and types of market risks
- Assessing and implementing best regulatory approach to market risk management

DAY TWO: Friday, 14 October 2005

Case Study: How banks in China are rising to the Basel II Challenge

- Insight on China's readiness
- Are banks able to adopt and implement all the requirements? What are their priorities?
- What are the key challenges and how are they being met?

Case Study: Understanding and managing operational risks

- Developing strategies for effective operational risk management framework
- Understanding the complexities and advantages of Advanced Operational Risk Management Approach (AMA)
- Case Study: Operational risk management best practice
- Latest techniques in analyzing, quantifying and managing operational risk under Basel II

Understanding the Interface between Basel II and information/External Credit Ratings

- Defining the regulatory framework for External Credit Assessment Institutions (ECAIs) under Basel II

Maximising the gains from convergence in regulation and risk management

- Evolution of risk management techniques - the trend toward more sophisticated analytic models in risk management
- The Regulatory drive to best practice – Basel II is pushing best risk management practice into the regulatory capital area
- Impairment, losses and provisions - convergent ideas behind Basel II and IFRS and how to unify them
- Efficient capital allocation using economic margins - linking economic capital and regulatory capital through RAROC for increased returns to risk
- The need for integrated approaches - operations and management benefits from integrated risk management approaches

Addressing legal risks and Basel II financing

- Assessing legal risks
- Effect of Basel II on transaction structures from a legal perspective
- Basel II adoption and compliance issues

What lies beyond the Basel II deadline? Understanding the near and long-term implications on:

- International competition
- Lending process
- Securitisation
- Private equity management
- External Credit Ratings

Case Study: Hong Kong Banks

- Does Basel II implementation add value to Hong Kong banks?
- Major hurdles of Basel II Implementation in Hong Kong

The Dark Side of Basel II

- What are the potentially adverse effects of Basel II?
- The Irony of Basel II: creating a new category of compliance risk issues
- The Risk in the system: The imperialism of risk-based controls
- Is compliance enough? Why 80% of organisations will fail to reach their management objectives
- Basel II and balancing act between controls, systems and organisational culture

Risk in the 21st century: new dimensions

- How should current banks prepare themselves for the new economy of risk management?
- Understanding risk and regulatory environment
- Latest findings in the FSA and IBM surveys
- The digital age of risk strategy: The credit factory in the 21st Century
- The right track towards a risk reward management

FOUR EASY WAYS TO REGISTER

OCTOBER 13-14, 2005 THE HONG KONG JOCKEY CLUB

BASEL II FORUM 2007 AND BEYOND

THE ROAD TOWARDS SUSTAINABLE COMPLIANCE



The clock is ticking for implementation of the Basel II Accord.

As critical deadlines loom, make sure you're fully armed with all the latest innovative tools and must know developments by attending this 2-day intensive conference.

Seats are limited. Book your seats today.



RESERVATION FORM

To reserve your seat (852) 2815 5225

Please reserve _____ place(s) at the **Basel II Forum-2007 and Beyond** conference

EARLY BIRD RATE: HK\$6995 per person (register before 16 September 2005)

Standard Rate: HK\$8995 per person

Group Discount Special: Two or more delegates from the same company pay just HK\$5995 each

Total payment due: _____ (Includes seminar notes, lunch and refreshments. (Admittance will only be permitted upon receipt of full payment).)

Name: (Mr / Ms) _____ Job Title: _____ Email: _____

Name: (Mr / Ms) _____ Job Title: _____ Email: _____

Name: (Mr / Ms) _____ Job Title: _____ Email: _____

Company: _____

Address: _____

Tel: _____

Fax: _____

Cheque enclosed

Please invoice my company

Mail: Please send your cheque made payable to "KEY MEDIA INTERNATIONAL LTD" 1901-03A ING Tower, 308 Des Voeux Road Central, Sheung Wan, Hong Kong

For further information - please contact William Sargent

(852) 2815 5988

(852) 2815 5225

william@kmimail.com

www.keymedia.com.hk

Key Media reserves the right to vary the program and speakers due to any cancellations or rescheduling.

Cancellation policy: Notice of cancellation of an event booking, to be given in writing, must be received by Key Media Pty Ltd no less than seven working days before the event. Funds will be repaid less US\$35 administration fee. If no such notice is received, the fee will remain payable in full, but a substitute is welcome to take your place. Cancellation Policy: Notice of cancellation of an event booking, to be given in writing, must be received by Key Media International Ltd at no less than seven days before the event date. If no such notice is received, the course fee will remain payable in full but a substitute delegate is welcome to take your place.

Typhoon: In the event of a typhoon/black rainstorm affecting the content or running of a Key Media conference, we will reschedule the conference until further notice. Key Media reserves the right to amend content and speaker faculty at any time. In the unlikely event that the confirmed speaker(s) cancel, KMI will endeavour to find a suitable replacement or reschedule the course. If you do not wish to receive this type of information in future, please fax us on (852) 2815 5225.

*All applications for the SME Training Fund are subject to the approval by the Trade and Industry Department. Key Media International is not responsible for any such applications.

FOUR EASY WAYS TO REGISTER

+ 852 2815 5988 + 852 2815 5225 william@kmimail.com www.keymedia.com.hk

Another event organised by

