

7th Annual Asia Pacific Risk Convention

Please Register Separately for Master Classes

TUESDAY, OCTOBER 26, 2010

Pre-Congress Master Classes

Registration opens at 8:30am and both master classes commence at 9:00am. Each program includes two refreshment breaks and lunch. These session descriptions outline the subject areas that will be covered in greater detail during these two concurrent master classes.

Master Class A | Integrating Economic Capital for Financial Institutions

Permanently maintaining adequate capital and liquidity reserves is at the forefront of both regulators' and corporate boards' agendas. In the aftermath of the financial crisis, a broad range of corrective actions is sweeping across Asia. This master class provides practical insight into new tools and strategies for better management of capital at risk and liquidity buffers, and for selling the value of risk management to senior executives.

Selling Risk Management's Value Proposition to Senior Managers

- Evolution of risk management functions
- Incorporating financial risk management into company strategy
- Implementation approaches

Teresa Lin, *Senior Advisor, Institutional Banking Group and China; Vice Chairman, DBS Bank (China) Ltd.*

New Tools and Strategies for Balance Sheet Risk Management

- Regulatory incentives and sound management practices
- What does "integrated risk management" mean?
- Tying risk management to business processes and the cost of capital

Mikkel Larsen, *Regional Chief Financial Officer, Asia Pacific, UBS AG*

Heleodoro Ruiz, *Director, Credit & Operational Risk, Banorte*

Critical Review of Credit Economic Capital Practices and Applications

- Common modeling methods, including input/output
- Is the gap between economic capital and regulatory capital (models) increasing?
- Common performance issues and practical solutions
- Credit portfolio management: a hands-on case study

Diane Reynolds, *Senior Director, Economic Capital Solutions, Algorithmics*

Integrated Asset-Liability and Capital Management for the Fund Management Industry

- State-of-the-art fund management: risk integration and macro hedges
- Liability portfolio replication
- Addressing current challenges

Sherry Du, *Principal Consultant, Towers Watson*

Jimmy Hew, *General Manager, OCBC Securities Hong Kong*

Wilkie Lai, *Chief Risk Officer, Tribridge Investment Partners Limited*

Moderator:

Diane Reynolds,
*Senior Director,
Economic Capital
Solutions, Algorithmics*

Knowledge Partner

Algorithmics



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Moderators:

Christopher Donohue,
Ph.D.
Managing Director
Research and
Educational Programs,
Global Association
of Risk Professionals

Samuel Po-Shing Wong,
Ph.D.
Adjunct Associate
Professor, Chinese
University of Hong Kong,
and Chief Consultant,
RiskMan Limited

Practical Approaches to Upgrading Counterparty Credit Risk Management Practices

- How is counterparty credit risk management changing?
- Building blocks required for counterparty credit risk management
- Status of Asian banks' practices and current action items

Philip Goeth, Ph.D., Managing Director, Asia Pacific, Global Financial Services Industry, Deloitte Touche Tohmatsu, CPD Ltd

Heleodoro Ruiz, Director, Credit & Operational Risk, Banorte

Kayoko Yamanishi, Senior Vice President, DBS Bank

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Master Class B | New Topics in Quantitative Risk Measures

Regulatory changes; a new emphasis on adequate liquidity; growing concern over looming asset bubbles in Asia; and renewed debate over the value of VaR post-crisis are among the many factors feeding into the equation that is quantitative risk measurement. We discuss critical ways in which the field of quantitative risk management is changing.

Key Issues this master class will address:

Credit Risk Measures

- Credit risk decomposition—probability of default, exposure-at-default
- Default correlation modeling—mixed effect models, frailty models
- Credit VaR and stress testing
- New regulatory approaches

Managing and Mitigating an Asian Asset Bubble

- Bubble metrics—speed, scope and risk measures
- Scenario analysis—persistent trends versus sharp turns
- Bank strategies to monitor cash flow
- Flexible ALM strategies
- Regulators' tools to deflate bubbles and prevent repeat occurrences

Market Risk Measures

- Volatility—market price variations
- VaR
- Stress testing
- New regulatory approaches

Liquidity Risk Measures

- Trading versus funding liquidity risk
- Interest rate risk
- Funds transfer pricing: liquidity term structure
- Approaches to trading liquidity measurement
- New regulatory approaches—including from Basel and the FSA

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	GARP FRM® and ERP® Holder	GARP Member	Standard Rate
Convention	USD 599	USD 899	USD 1099
Master Classes	USD 199	USD 249	USD 299

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