



Counter-Party Credit Risk Management for Financial Institutions

Early Bird Discount
2 weeks before the
application deadline

11 & 16 October 2019

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|-------------|------------|
| HKIB CPD | SFC CPT |
| 6 Hours | 6 Hours |

Objective

Upon completion of this course, participants should have a practical understanding of counterparty credit risk, regulatory framework and implementation.

Programme Outline

- Defining counterparty credit risk
- Roadmap of CCR under the current regulatory framework
- CCR in the Basel II capital framework
 - Funded vs unfunded credit exposure
 - Derivatives
 - Securities financing transactions
- Identification, assessment, control and mitigation of CCR
- Expanded coverage of CCR in Basel III capital framework
 - Credit valuation adjustment (CVA)
 - Wrong way risk (WWR)
 - Asset value correlation multiplier (AVC)
 - Central counterparties (CCP)
- Practical issues in implementing a CCR management framework

Target Audience

Bank Staff from Corporate and Investment Banking, Compliance and Legal Department, Internal Audit/Control and Risk Management Department; and any other members who are interested in this topic are also welcomed to enroll in this course.

Speaker

The speaker has 26 years of front and back offices risk management experience in both the U.S and Hong Kong from his involvement in interest rate and currency related trading activities at the beginning of his banking career and later through his managerial responsibilities to build the business of different branches in Asia. He also has in-depth working experience in the risk management area of the investment management business and reserve management activities of central banks.

Programme Details

Language : Cantonese (supplemented with English materials)
 Date : 11 October (Fri) & 16 October 2019 (Wed)
 Time : 7:00pm – 10:00pm
 Duration : 6 hours
 Venue : 3/F Guangdong Investment Tower,
 148 Connaught Road Central
 (Sheung Wan MTR Station Exit C)

| Fee | Early Bird | Regular Price |
|---------------------------|-----------------|---------------|
| HKIB Individual Member | HKD1,800 | HKD1,980 |
| Staff of Corporate member | HKD2,160 | HKD2,376 |
| Non-member | HKD2,400 | HKD2,640 |

Enrolment : By fax at 2682 0218 or submit to our institute in person
 Application Email : application.form@hkib.org
 Enquiries : (852) 2153 7800 / (852) 2190 7060
 Application Deadline : 4 October 2019 (Fri)
 Enquiry Email : programme@hkib.org

Registration Form

Counter-Party Credit Risk Management for Financial Institutions (HD00000P191017)

Full Name : Mr / Ms _____
(In English as on ID Card)

Membership No : _____

Department : _____

E-mail : _____
(Confirmation will be sent via e-mail one week before programme commences)

Mailing Address : _____
(Please complete the below address box if you want to collect the programme certificate)

Full Name : _____
(In Chinese)

Organisation : _____

Position : _____

Mobile / Phone No : _____

Payment Method : A cheque / e-Cheque* made payable to "The Hong Kong Institute of Bankers" (Cheque no. _____) * For e-Cheque, please state the programme code under 'remarks' and email together with the completed enrolment form to programme@hkib.org

Credit Card : VISA Master Amount : HKD _____

Cardholder's Name : _____ Signature : _____

Card No. : _____ Expiry Date : _____
(mm/yy)

How did you know about this programme?

- Website HR Department E-News Others (Please specify)
- Friends / Colleagues Banking Today HKIB Counter

Terms and Conditions

1. All fees paid are non-refundable and non-transferrable.
2. Participants who have settled payments will receive course confirmation by e-mail within 7 days prior to the programme date.
3. All payments must be settled before programme commencement.
4. Priority of enrolment will be given on a 'first-come-first-serve' basis. HKIB Member will have priority in registration for those programmes with limited seats.
5. HKIB would issue the "Certificate of Attendance" to participants who have complied with the "HKIB Attendance Policy". The Certificate will be mailed to the corresponding address within 10 working days after completion of the programme.
6. We reserve the right to reject an enrolment at any time.
7. We reserve the right to cancel, modify and/or postpone the programme due to unforeseen circumstances.
8. The information given and personal data collected will be used for the purpose of administration and communication by the Institute.
9. For the Typhoon or Rainstorm arrangement, please refer to the confirmation e-mail or HKIB's website (www.hkib.org).



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