



# Basel II: Past, Present and Future from a Hong Kong Perspective

**Early Bird: HK\$100 discount for enrollment on or before 12 Feb!**

**26 Feb & 5 Mar 2010**

## Objectives

Through elaborating the 3 pillars of the new capital accord, participants are expected to be able to identify the hidden value of this new supervisory initiative goes beyond purely for setting minimum capital standard to provide guidelines for best practices in managing the risks of the financial sector. The course tries to explore the opportunities for bank to leverage from this supervisory requirement to build an enterprise risk assessment and management framework.

## Program Outline

- Introduction to Basel Committee on Banking Supervision
  - History of Basel Accord from 1988 to present
  - Concurrent development of the banking industry
- Update on Basel II proposal
  - Scope of application
  - First pillar - minimum capital requirements
  - Second pillar - supervisory review process
  - Third pillar - market discipline
- Changes in supervisory approach in Hong Kong
  - Introduction to supervisory approach of HKMA
  - CAMEL rating system
  - Risk based supervisory approach
- Effective bank risk assessment and management framework under Basel II
  - A process to assess the overall capital adequacy in relation to their risk profile and a strategy for maintaining the capital level
  - Board of directors and senior management oversight
  - Sound capital assessment
  - Comprehensive assessment of risks
  - Monitoring and reporting
  - Internal controls review
- Proposed enhancement to Basel II framework in reaction to latest financial tsunami
  - Potential shock from systemic instability
  - Off balance sheet and securitization risk
  - Risk concentration

## Target Audience

Banking executives with two years working experience or above seeking additional knowledge for new advances in bank risk management driven

by international regulatory standards from the Basel Committee on Banking Supervision

HKIB CPD	SFC CPT	IA CPD
6 Hours	6 Hours	N.A.

## Speaker

Mr. Fred Au, the former Managing Director of State Street Bank and Trust Company, is an expert of Risk Management. He is also the first Regional Director of GARP-Hong Kong Chapter. He had been working with multi-nationals both in the USA and Hong Kong including State Street Asia, First National Bank of Chicago, Banque Nationale De Paris, Bank of Montreal, holding senior management positions for 25 years.

## Program Details

Language : Cantonese  
(supplemented with English materials)

Date : 26 Feb & 5 Mar 2010 (Friday)

Time : 19:00 – 22:00

Duration : 6 Hours

Venue : 3/F Guangdong Investment Tower,  
148 Connaught Road Central, Sheung Wan  
(Sheung Wan MTR Station Exit C)

Fees : HK\$800 (Members)  
HK\$1,200 (Corporate members' staff)  
HK\$1,600 (Non-members)

Early Bird : HK\$100 discount is given for enrollment received on or before **12 February 2010**

Enrollment : By fax at 2544 9946 or  
In person at our Institute

Enquiry Hotline : 2815 1552 / 2153 7879



The Hong Kong Institute of Bankers is registered with CFA Institute as an Approved Provider of continuing education programs. This program is eligible for 6 CE credit hours, inclusive of 6 Standards, Ethics, and Regulatory (SER) credit hours, as granted by CFA Institute. If you are a CFA Institute member, CE credit for your attendance at this event will be automatically recorded in your CE Diary.



## Registration Form - Basel II: Past, Present and Future from a Hong Kong Perspective (HP-P10-0202)

(as on I.D. Card)

Full Name : Mr/Ms

Chinese [ ]

CFA Member

Membership no. :

ID No. :

Organization :

Department :

Position :

Telephone :

E-mail\* :

Mobile :

\* Course confirmation notice will be sent to you via this e-mail address one week before course commences

Address  Residential :

Office

Payment Method :  Crossed cheque made payable to **The Hong Kong Institute of Bankers** (Cheque no.: \_\_\_\_\_)

Credit Card :  VISA  Mastercard Amount: HK\$ \_\_\_\_\_

Cardholder Name : \_\_\_\_\_ Signature : \_\_\_\_\_

Card No. : \_\_\_\_\_ Expiry Date : \_\_\_\_\_ (mm/yy)

## How did you know about this program?

- Website  HR Department  E - news  HKIB Counter
- Friends / Colleagues  Banking Today  Others, please specify: \_\_\_\_\_

## Terms and Conditions

- All fees paid are non-refundable and non-transferrable.
- Participants who have settled payments will receive course confirmation by e-mail 7 days prior to the course date.
- All payments must be settled before course commencement.
- In case of over-subscription, priority will be given to those who have settled the course fees.
- We reserve the right to cancel, modify and/or postpone the course.
- The information given and personal data collected will be used for the purpose of administration and communication by the Institute.
- Please refer to our web-site ([www.hkib.org](http://www.hkib.org)) for typhoon or rainstorm arrangement of programs.