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SPOTLIGHT ON CHINA

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Richard Yorke
President & Chief Executive Officer
HSBC BANK (CHINA) COMPANY LIMITED

David Eldon
Former Chairman
HSBC & Senior Advisor
PwC

Eddie Wang
President
CHINA MINSHENG BANK

SPECIAL GUEST SPEAKERS

NEW



E. Gerald Corrigan
Co-Chair, Firmwide Risk Management Committee
GOLDMAN SACHS

Dr Anwar Bin Ibrahim
Visiting Professor
GEORGETOWN UNIVERSITY

James McGregor
Author, *One Billion Customers: Lessons Learnt From The Front Line Of Doing Business In China*

THE BASEL IMPLEMENTATION SUMMIT

NEW

4th March 2008



W. Jason George
Senior Financial Sector Specialist, Financial Stability Institute
BANK FOR INTERNATIONAL SETTLEMENTS

Patrick Ip
Assistant General Manager & Chief Credit Officer
HANG SENG BANK

Tsuyoshi Oyama
Deputy Director-General, Financial Systems and Bank Examination Department
BANK OF JAPAN

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- Achieve Best-Practice Basel Implementation

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Chng Sok Hui
Managing Director & Group Head, Risk Management Division
DBS BANK



Jim Liu
Executive Vice President & Chief Risk Officer,
HUA NAN FINANCIAL HOLDING COMPANY



Nick Minogue
Head of Risk Management Group
MACQUARIE GROUP LIMITED



Nell Cady-Kruse
MD, Head Of Risk, Asia Pacific
CREDIT SUISSE



Gil Kohnke
Head Of Group Risk Management
OCBC



Tham Ming Soong
Executive Vice President, Risk Management
UOB BANK



Patrick Chang
CRO
FUBON FINANCIAL HOLDINGS

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- DBS Bank
- UOB Bank
- Basel Committee On Banking Supervision
- OCBC
- Fubon Financial Holdings
- Credit Suisse
- Barclays Capital
- JP Morgan
- The Netherlands Bank
- Shenzhen Development Bank
- Macquarie Bank
- Lehman Brothers
- Allianz Insurance Management
- ANZ Bank
- Societe Generale
- Standard Life Bank
- Westpac
- Asian Development Bank
- Aozora Bank
- Chinatrust
- Quantitative Risk Management
- Deutsche Bank
- Habib Bank
- IDFC
- Georgetown University
- Hua Nan Financial Holding Company
- Hangseng Bank
- Societe Generale
- Bank Mandiri
- ABN AMRO
- Bank Of Japan
- Bank For International Settlements
- Harland Financial Solutions Worldwide
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- Risk Advisors Ltd
- Woori Bank
- Calyon
- Lawrence Risk Consulting
- National Australia Bank
- HBOSA
- Bangko Sentral Ng Pilipinas
- Bear Sterns
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- Standard Chartered
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- The Federal Reserve Board
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- Shinsei Bank
- Goldman Sachs

3 WORKSHOPS

INNOVATIONS IN CREDIT PORTFOLIO MANAGEMENT

Led by
The International Association Of Credit Portfolio Managers



4th March 2008

MEASURING & MANAGING ECONOMIC CAPITAL

Led by

Christopher Hall
RiskAdvisors Ltd

7th March 2008

PRACTICAL TOOLS & TECHNIQUES FOR IMPLEMENTING ADVANCED RISK MANAGEMENT

Led by

David Lawrence
Lawrence Risk Consulting

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BASEL IMPLEMENTATION SUMMIT

Day 1

MAIN CONFERENCE - DAY ONE

08.20	Registration & Morning Coffee
08.50	Chairman's Welcome Address
THE REGULATOR'S PERSPECTIVE	
09.00	Special Basel Summit Opening Address Nout Wellink, Chairman, BASEL COMMITTEE ON BANKING SUPERVISION, President, THE NETHERLANDS BANK
09.30	The Challenges For Basel Implementation In Asia Jason George, Financial Sector Specialist, Financial Stability Institute, BANK FOR INTERNATIONAL SETTLEMENTS
10.00	Predicting, Understanding & Working Within Evolving Regulatory Styles To Enable A Smooth Move From Pillar I To Pillar II Teo Swee Lian, Deputy Managing Director, MONETARY AUTHORITY OF SINGAPORE
10.30	Morning Coffee
THE IMPACT OF BASEL II ON THE FINANCIAL INSTITUTION	
Chaired By David Millar, Chief Operating Officer, PRMIA	
11.00	Returning To Business As Usual In Asia: Successfully Embedding Basel Into The Business As Usual Procedure Sentot A. Sentausa, Chief Risk Officer, BANK MANDIRI
11.30	Basel II In The Bigger Picture: The Implications Of Basel II To Bank's Risk, Capital And Strategic Management Patrick Ip, Assistant General Manager & Chief Credit Officer, HANG SENG BANK
12.00	Predicting The Effect Of Basel II On The Asian Economy Ahmet Yetis, Managing Director Principal, BEAR STEARNS
12.30	Lunch
IMPLEMENTING PILLAR II	
13.30	Is It Possible And Desirable To Ensure That Pillar II Is Applied Consistently And Implemented Fairly Across Jurisdictions? Barbara Frohn, Head Of Basel II Requirements & Strategic Advisory, ABN AMRO
CREDIT RISK	
14.00	Calibration, Implementation & Validation: A 360 Degree View Of IRB Implementation Iain MachLachan, Head of Credit Modelling and Analytics, ANZ BANK
OPERATIONAL RISK	
14.30	Operational Risk AMA: Would It Benefit Your Bank To Move On From The Standardised Approach & How Can You Make AMA Implementation Worthwhile? Sebastian Fritz, Industry Expert
15.00	Operational Risk Mitigation & Management Strategies Murray Wood, Regional Director, Professional Risks & Financial Institutions, AON ASIA
15.30	Afternoon Tea
ECONOMIC CAPITAL	
16.00	Economic Capital Challenges: Risk Tolerance And The Plausibility Of Stress Testing Tsuyoshi Oyama, Deputy Director General, Head Of Risk Assessment Section, BANK OF JAPAN
16.30	Achieving Better Regulatory & Economic Capital Management Through A Richer Understanding Of The Impact Of New Business Dynamics Charles Richard, Co-Founder, QUANTITATIVE RISK MANAGEMENT
17.00	Economic Capital Explored: Understanding Allocation, Integration And The ICAAP Process Fang Du, Sr. Project Manager, Banking Supervision & Regulation, THE FEDERAL RESERVE BOARD
17.30	Implementation Champagne Roundtables
18.00	Welcome Drinks Reception
End Of Summit Day	

8.30	Registration & Morning Coffee			
8.55	Chairman's Welcome Address			
THE IMPACT OF THE CREDIT CRUNCH				
09.00		Understanding & Evaluating The Impact Of The 2007 Credit Crunch: A Counterparty Risk Management Policy Group Update E. Gerald Corrigan, Co-Chair, Firmwide Risk Management Committee, GOLDMAN SACHS		
09.30		Just What Did Chief Risk Officers Learn From The 2007 Credit Crunch & How Will This Drive The Evolution Of Risk Management In Future Years? Nick Minogue, Head of Risk Management Group ("RMG"), MACQUARIE GROUP LIMITED		
09.55	 		PREPARED FOR PRESSURE? How Are Financial Institutions Managing Exposures In An Era Of Increasingly Correlated Markets & The Growth Of Traded Market & Credit Risks Nick Minogue, Group Head, Risk Management Division, MACQUARIE GROUP LIMITED Mike Ghaemmaghami, Managing Director, Chief Risk Officer, Asia Pacific, WESTLB AG *tbc Simon Lee, Chief Credit Officer, SHENZHEN DEVELOPMENT BANK Paul Shotton, Global Head Of Market Risk, LEHMAN BROTHERS	
10.40	Morning Coffee			
THE EVOLVING ROLE OF THE CHIEF RISK OFFICER				
11.10		Electronic Polling Embedding Risk Management & Corporate Governance Into The Culture Of Your Organisation: Achieving Buy-In At Both Board & Operational Level Jim Liu, Executive Vice President, HUA NAN FINANCIAL HOLDING COMPANY Kenji Fujii, Managing Executive Officer, Chief Market Risk Officer & General Manager of Integrated Risk Management Division, AOZORA BANK Andreas Wilhelm, Chief Risk Officer, ALLIANZ INSURANCE MANAGEMENT ASIA PACIFIC		
11.50		Interview With A CRO... Now The End Is In Sight For Basel II Compliance, How Can We Inspire Risk Management To Become More Business-Focused? Chris Matten, Partner, Financial Services Industry Practice, PricewaterhouseCoopers interviews Chng Sok Hui, Managing Director & Group Head, Risk Management, DBS BANK		
12.30		Special Guest Address The World In Asia, Asia In The World Examining The Markets, Industry & Regulatory Reforms In Different Regions & Determining What Will Drive Growth In The Next Five Years Dr Anwar Bin Ibrahim, Visiting Professor, GEORGETOWN UNIVERSITY		
13.10	Lunch			
13.30	Successfully Managing Risks In Emerging Asia	Innovative Strategies In ERM & Economic Capital Allocation	New Techniques In Credit Risk Modelling & Pricing	New Advances For Market Risk Management & Stress Testing
14.20	INDIA The Indian Perspective: Current & Upcoming Trends In Risk Management Hemant Manuj IDFC	Implementing ICAAP: Lessons Learnt Chris Matten PricewaterhouseCoopers	Credit Risk Post-Basel II: Will Increased Risk Sensitivity Reduce Or Increase Capital Requirements For Your Bank? Mike Ghaemmaghami WESTLB AG *	Successfully Implementing Best Practice Stress Testing Procedures Within Your Institution David Lawrence LAWRENCE RISK CONSULTING
15.00	KOREA The Capital Allocation Approach To Operational Risk: Key Considerations & Uses Mikyoung Yoo WOORI BANK	ICAAP The ICAAP In Practice: Development, Embedding & Pillar 2 Review Billar Porteous STANDARD LIFE	Credit Capital Models: Identifying What Type Of Functionality Is Optimal In A Model? John Jarratt WESTPAC	Extended Session Improving Your Bank's Stress Testing Methodologies & Identifying The Correct Techniques To Test For Extreme Loss Events Paul Shotton LEHMAN BROTHERS
15.40	PHILIPPINES Regulatory Issues In A Rapidly Growing Asia: Where Does The Philippines Stand? Dolores B. Yuvienco BANGKO SENTRAL NG PILIPINAS	Achieving Integration Between The Various Approaches To Modelling Economic Capital Suresh Sankaran IPS SENDERO	Transforming A Bank's Credit Risk Rating Process: From Theory To Practice Orren Peled HARLAND FINANCIAL SOLUTIONS WORLDWIDE	
16.20	Afternoon Tea			
16.40	PAKISTAN Managing Risk When You Lack Data: Progressing Your Risk Management Strategy In Light Of These Obstacles Mudassir Khan HABIB BANK	Estimating Economic Capital For Private Equity Positions Mark Johnston MACQUARIE GROUP LIMITED	Counterparty Credit Risk: Exploring Optimal Strategies To Manage A Portfolio Which Comprises Weak Counterparties 	Market Risk Management Under Pillar II: How Do You Measure Market Risk In Terms Of Capital Requirements?
17.20	INDONESIA Best Practice ORM: Developing An Efficient ORM Framework & Looking Towards ERM Pardi Sudrajat BANK MANDIRI	Embedding Economic Capital In Business Decision Making Ambrose Wong NAB	Exploring Corporate Credit Models: What Are The Core Quantitative Aspects For Successful Corporate Credit Models? Ton Vorst ABN AMRO	Is VaR Dead? How Well Did Market Risk Models Perform During The Sub-Prime Crisis Eduardo Epperlein CITIGROUP*
18.00	Champagne Roundtables			
19.00	Gala Cocktail Party			

08.40	Registration & Morning Coffee		
SPOTLIGHT ON CHINA			
08.50		Chairman's Welcome David Eldon , Former Chairman, HSBC & Senior Advisor, PricewaterhouseCoopers	p5
09.10		The Regulatory Perspective Predicting The Changing Landscape Of Risk Management In China How Are We Driving Development Forward?: Luo Ping , Director General, Training Division, CHINA BANKING REGULATORY COMMISSION	p5
09.35		The Foreign Bank CEO Perspective Overcoming The Unique Challenges For Management In China Richard Yorke , President & Chief Executive Officer, HSBC CHINA	p6
09.55		The Domestic Bank CEO Perspective Adapting Bank Strategy To Keep Pace With China's Evolving Economy Eddie Wang , President, CHINA MINSHENG BANK	p6
10.15	China In Focus: A 360 Degree Overview: Creating A Blueprint For Managing Risk In China Interactive Discussion Featuring The Morning's Keynote Speakers		
10.50	Morning Coffee		
THE EVOLVING ROLE OF THE CHIEF RISK OFFICER			
Chaired By Geoff Kates , Chairman, PRMIA			
11.10		Moving Beyond Confirming The Status Quo: Inviting The Board To Use Risk Management As A Tool To Provide Capital Relief Gil Kohnke , Head Of Group Risk Management, OCBC	p6
		Patrick Chang , Chief Risk Officer, FUBON FINANCIAL HOLDING	
		Tham Ming Soong , Executive Vice President, Risk Management, UOB BANK	
11.50	Managing Risk In The High-Octane Sector: In Increasingly Brittle Markets, How Can We Insulate Against The Risk Generated By The Leveraged Finance & Private Equity Industries? Nell Cady-Kruse , MD, Head Of Risk, Asia Pacific, CREDIT SUISSE		
	Bob Mainprize , Managing Director, Head of Risk, Asia Pacific, BARCLAYS CAPITAL		
	Steinar Zinke , MD, Senior Credit Executive & Head of Global Credit Risk Management, Asia Pacific, JP MORGAN		
12.30		Common-Sense Talk About An Uncommon Country: China Lessons Learnt From Doing Business In China James McGregor , Author, One Billion Customers: Lessons Learnt From The Front Line Of Doing Business In China	p6
13.10	Lunch		
	Latest Advances In Credit Portfolio Management Chaired by: 	Identifying Innovative Strategies In Operational Risk	Understanding The Market Risk Of Structured Products, Hedge Funds & Private Equity
14.10	Making Profits Rather Than Just Avoiding Losses: Managing The P&L On A Loan Portfolio Sean Kavanaugh DEUTSCHE BANK	The Operational Risk Agenda In Today's Context Rajit Punshi STANDARD CHARTERED	Dealing With Volatility: Exploring The Pricing Of Structures & Understanding The Market Risk Of Structured Products In Current Times Shaji Chandrasenan MAS
14.50	Examining The Liquidity Of Credit Risk Assets In Asia: Understanding The Volatility Of Valuations In The Current Market Panellists from SOCIETE GENERALE, SHINSEI BANK, WESTPAC, CALYON & STANDARD CHARTERED	The Value Of An Integrated Approach To Operational Risk Management Lim Him Chuan DBS BANK	Liquidity Risk Management: Lessons Learned From The US Sub-Prime Crisis Andrew Martin DEUTSCHE BANK
15.30	Afternoon Tea		
15.50	Active Cycle Management: Understanding Procyclical Capital & Risk Trends Allan Yarish SOCIETE GENERALE	Looking Towards AMA: What Do You Need To Consider? Ross Moulton HBOSA	Securitisation As An Instrument For Risk Management: How Can It Be Used As A Tool To Free Up Capital? Alex Ugut ADB
16.30	Demonstrating Shareholder Value: Measuring The Performance Of Credit Portfolio Management In Asia Andrew Rothery , DEUTSCHE BANK Neville Mallard , ANZ Jeff Bohn , SHINSEI BANK	Operational Risk Post Basel Accreditation: How Can You Leverage The Operational Risk Framework To Achieve Value Added For The Bank? Mark Baxter COMMONWEALTH BANK OF AUSTRALIA	Yielding The Best Benefits Of Application Of Modern ORM In The Structured Products Market Dominic Wu NOMURA
17.10	End Of Main Conference		


 **Pre Workshop 4th March 2008**
Innovations In Credit Portfolio Management

Workshop leaders:
Marcia Banks, IACPM
Andrew Rothery, DEUTSCHE BANK
Andrew Lui, SOCIETE GENERALE
Jeff Bohn, SHINSEI BANK
Allan Yarish, SOCIÉTÉ GÉNÉRALE
Aurel Lavédrine, CALYON
Neville Mallard, ANZ BANK
Eric Kuo, CHINATRUST BANK

This class will include:
• Business Models for Portfolio Management
• Emerging Issues
• Practitioners' Panel Discussion - Developing a Credit Portfolio Management Function
• How to Manage a Credit Portfolio: A Simulation Exercise

for full details see page 7

Post Workshop 7th March 2008
Practical Tools & Techniques For Implementing Advanced Risk Management

Workshop leader:
 **David Lawrence**, Executive Director,
LAWRENCE RISK CONSULTING


Gain insight from Citigroup's former Head Of Risk Methodologies & Analytics

The agenda to cover:

MARKET RISK	CREDIT EXPOSURE	OPERATIONAL RISK
• Basic Statistical Techniques	• Calculating Credit Exposure	• Operational Risk Management
• Market Risk Value-at-Risk Methodologies	• Calculating Credit Risk Portfolio Models	• OpRisk Capital Calculation
• Stress Testing	• Regulatory Capital	• Firm-wide Economic Risk Capital

for full details see page 7

Post Workshop 7th March 2008
Latest Approaches To Managing & Measuring Economic Capital

Workshop leader:
 **Christopher Hall**, Executive Director,
RISKADVISORS LTD

Delegates should end the day with an understanding some of the main ways of evaluating economic capital and the merits of each type of model and their practical application within a bank. The course will look primarily at the intuition behind the models and hence, will not require a high level of mathematical knowledge.

The agenda to cover:

- Objectives Of A Risk And Capital System
- ICAAP Process And Capital Requirements
- Shareholders' Perspective Of Risk And Economic Capital
- Implementation Issues An Adding Value

for full details see page 7

NETWORKING ROUNDTABLES

4th March 2008
Basel Implementation Roundtables

Basel II In The Bigger Picture
Patrick Ip, Chief Credit Officer, HANGSENG BANK

The Challenges For Economic Capital
Tsuyoshi Oyama, Deputy Director General, Head Of Risk Assessment Section,
BANK OF JAPAN

Innovations In Capital Management
Ahmet Yetis, Managing Director, BEAR STEARNS

5th March 2008
Champagne Roundtables

Risk Management At The Board Level
Gil Kohnke, Head Of Group Risk Management, OCBC

Managing Risk In India
Hemant Manuj, Director Of Risk, IDFC

Credit Risk: What's The Latest Thinking?
John Jarratt, Head Of Enterprise Risk Analytics, WESTPAC

Model Validation Post The Sub-Prime Crisis
Tim Pagett, Partner, Advisory, PricewaterhouseCoopers

08.20
Registration & Morning Coffee

08.50
Chairman's Welcome Address

09.00
Special Basel Summit Opening Address

 **Nout Wellink**, Chairman
BASEL COMMITTEE OF BANKING SUPERVISION, President,
THE NETHERLANDS BANK

Nout Wellink (1943) has been President of De Nederlandsche Bank since July 1997 and Chairman of the Basel Committee on Banking Supervision since July 2006. He is a member of the Governing and General Council of the European Central Bank, member of the Board of Directors of the Bank for International Settlements, member of the Group of Ten Governors and Governor of the International Monetary Fund. From 1977 to 1981 he was Treasurer-General at the Ministry of Finance.

09.30
The Challenges For Basel Implementation In Asia

- Current state of implementation
- Future Basel II challenges for banks & supervisors

 **W Jason George**
Senior Financial Sector Specialist,
Financial Stability Institute
BANK FOR INTERNATIONAL SETTLEMENTS

Mr Jason George joined the Financial Stability Institute (FSI) in 2001. Mr George is primarily responsible for disseminating guidance on sound practices for effective banking supervision, providing first-hand knowledge and experience on banking and banking supervision practices, market developments, and risk management processes. Mr George joined the FSI from Thailand, where, in the wake of the Asian crisis, he served as an IMF advisor to the Bank of Thailand. Mr George's regulatory background is from the Federal Deposit Insurance Corporation in the U.S. where he supervised a large portfolio of complex financial institutions in California.

10.00
Predicting, Understanding & Working Within Evolving Regulatory Styles To Enable A Smooth Move From Pillar I To Pillar II

Teo Swee Lian
Deputy Managing Director
MONETARY AUTHORITY OF SINGAPORE

Chairman: **David Millar**, Chief Operating Officer, **PRIMA**
David has 40 years experience in banking and related markets and is a specialist in Basel II and operational risk implementation issues.

10.30 Morning Coffee

11.00
Returning To Business As Usual In Asia: Successfully Embedding Basel Into The Business As Usual Procedure

 **Sentot A. Sentausa**, Chief Risk Officer
BANK MANDIRI

Mr Sentausa entered the banking sector in 1986 as an officer within the research and development division of Bank Pembangunan Indonesia (Bapindo). Following the Bank Mandiri Merger in 1999 he was named Vice President and Division Head, Global Markets & Treasury Control. He then steadily rose through the ranks and took up his current role at Bank Mandiri in 2006.


11.30
Basel II In The Bigger Picture: The Implications Of Basel II To Bank's Risk, Capital And Strategic Management

Patrick Ip
Assistant General Manager & Chief Credit Officer
HANG SENG BANK

Mr Ip is responsible for the bank's credit risk management, policy and approval. Before joining Hang Seng Bank, Mr Ip held senior posts in the fields of customer relations and risk management at various foreign banks. Mr Ip holds Bachelor's and Master's degrees of Business Administration from the Chinese University of Hong Kong. He is a Chartered Financial Analyst and a Board Member of the Risk Management Association (Hong Kong Chapter).

12.00
Predicting The Effect Of Basel II On The Asian Banking Industry

- Where are Asian banks with Basel II implementation today and where will they be in five years?
- How will the "pro-cyclical" nature of Basel II impact Asian economies?
- Will Basel II stimulate or dampen the securitization business in Asia?
- Will SME lending suffer or benefit from Basel II?

 **Ahmet Yetis**, Managing Director
BEAR STEARNS, TOKYO

Ahmet serves as Bear Stearns' Basel II strategist for Asia Pacific. Prior to joining Bear Stearns in 2007, Ahmet was a Senior Manager with Deloitte's risk management consulting practice in New York where he advised large US banks (including JPMorgan Chase, Bank of America, Citibank and Wachovia) with their Basel II implementation efforts. Ahmet is a civil engineer and holds an MBA degree from Carnegie Mellon University.

12.30 Lunch

"It was a pleasure to take part in the conference"

Steinar Zinke, MD, Senior Credit Executive & Head Of Global Credit Risk Management, Asia Pacific
JP MORGAN CHASE BANK

13.30
Is It Possible And Desirable To Ensure That Pillar II Is Applied Consistently And Implemented Fairly Across Jurisdictions?

- The Host Regulatory Process - lessons learned
- The Pros and Cons of 'Mutual Recognition' for banks and regulators
- The challenge of managing your business on internal, home and host capital standards
- How to deal with competitive distortions in the future?


 **Barbara Frohn**, Head of Basel II Requirements & Strategic Advisory, **ABN AMRO**
Barbara Frohn heads the Basel II Requirements & Strategic Advisory Group within Group Risk Management. The Basel II Requirements & Strategic Advisory Group defines Basel II (detailed requirements and related policies for implementation by Business Units worldwide, supports and advises Business Units and senior management in implementation and strategic tracks, and delivers functionality for the bank's Risk Weighted Asset Calculator.

14.00
Calibration, Implementation & Validation: A 360 Degree View Of IRB Implementation

Iain MacLachlan, Head of Credit Modelling and Analytics
ANZ BANKING GROUP

Iain MacLachlan is the designer of the ANZ's loan pricing models and is responsible for economic credit capital, rating tool calibration, and loan loss provisioning models. Prior to joining ANZ, he assessed non-bank financial institutions for safety and soundness. He holds a Masters of Commerce (Honours) in Finance from the University of Melbourne. He has been a participant in advisory committees including the IIF and IACPM, and has recently published on the topic of LGD measurement.

14.30
Operational Risk AMA: Would It Benefit Your Bank To Move On From The Standardised Approach & How Can You Make AMA Implementation Worthwhile?

 **Sebastian Fritz**, Industry Expert
Operational Risk Management at Deutsche Bank. Prior to that he worked as head of Market Risk Management and divisional risk board member at WestLB. From 1997 to 2004, Sebastian worked in various areas of Deutsche Bank Risk organisation, where he built the Risk Analytics & Instruments group and was an integral part of the Economic Capital and Basel 2 programmes.

15.00
Operational Risk Mitigation & Management Strategies

Murray Wood, Regional Director, Professional Risks & Financial Institutions, **AON ASIA**

Murray has over twenty years experience in the insurance industry beginning in the commercial underwriting market in 1986. In 1988 he moved into the insurance broking industry specialising in the financial lines and professional risks market. Murray has been employed with Aon and its predecessors since 1991. Murray maintained a primary focus on the financial institutions industry from an early stage of his career and has had high level exposure to a full range of client, market, claims and broking issues for many of Australia's leading financial institutions. Murray has continued Aon's advocacy in the field of operational risks supporting Aon's risk modelling capabilities and cutting edge product developments.

15.30 Afternoon Tea

16.00
Economic Capital Challenges: Risk Tolerance & Plausibility Of Stress Testing

- The current state of stress testing and stress assumptions
- Relationship between confidence level and plausibility of stress testing
- Confidence level challenges for economic capital management
- The way of a happy marriage between VaR and stress testing

 **Tsuoyuki Oyama**, Deputy Director-General, Financial Systems and Bank Examination Department, **Bank of Japan**

Tsuoyuki Oyama is in charge of Basel II implementation and assessing major banks' risk management framework. Mr Oyama currently works as a member of various committees related to the Basel Committee on Bank Supervision, including AIG, AIGG, AIGOR and PDG. From 1994 to 1997, Mr Oyama was seconded to the Policy Development and Review Department of the International Monetary Fund (IMF).

16.30
Achieving Better Regulatory & Economic Capital Management Through A Richer Understanding Of The Impact Of New Business Dynamics

- Credit portfolio management and the impact on regulatory capital
- New business effects on regulatory capital
- Case Study: impact of an economic recession
- Reconciling regulatory capital & economic capital

 **Charles Richard**, Co-Founder
QUANTITATIVE RISK MANAGEMENT

Mr. Richard is a Co-founder, Senior Vice President and Director of Business Development of Quantitative Risk Management, Inc. Mr. Richard has over 20 years of experience in the field of enterprise risk management, balance sheet management and mortgage banking secondary marketing, and is a frequent speaker at industry-related conferences and events. During his tenure at QRM, Mr. Richard has consulted with hundreds of financial institutions worldwide and helped QRM build and international client base that now lists over 250 long term engagements.

16.30
Economic Capital Explored: Understanding Allocation, Integration & The ICAAP Process

Fang Du, Sr. Project Manager, Banking Supervision & Regulation
THE FEDERAL RESERVE BOARD

Fang has been working extensively on Basel II related projects including OIS-4 research and A-IRB training, the BCBS/OISCO working group of Counterparty Credit Risk, banking examinations in Enterprise Risk Management, Economic Capital, Wholesale and Retail Credit Risk/IRB Quantification, Concentration Risk, CRE and Stress Testing. Prior to joining the Board, Fang was a Senior Director of the Risk Review Division in FleetBoston Financial Corp.

17.00
Implementation Champagne Roundtables

17.40
Welcome Drinks Reception

MAIN CONFERENCE DAY 1

08.30 Registration & Morning Coffee

08.55
Chairman's Welcome Address

THE IMPACT OF THE CREDIT CRUNCH


09.00
Understanding & Evaluating The Impact Of The 2007 Credit Crunch: A Counterparty Risk Management Policy Group Update On Coping With Challenges To The Stability & Resiliency Of The Global Financial System

E. Gerald Corrigan
Co-Chair, Firmwide Risk Management Committee
GOLDMAN SACHS

At Goldman Sachs, Jerry is co-chair of the firmwide Risk Management Committee, vice chair of the firmwide Business Practices Committee, and a member of the firmwide Commitments Committee. Jerry joined a twenty-five year career with the Federal Reserve System when he stepped down from his position as president and chief executive officer of the Federal Reserve Bank of New York in 1993. He had been chief executive officer of the New York Fed and vice chairman of the Federal Open Market Committee since 1984. He has also served as president of the Federal Reserve Bank of Minneapolis.

09.30
Just What Did Chief Risk Officers Learn From The 2007 Credit Crunch & How Will This Drive The Evolution Of Risk Management In Future Years?


- Nature of the crisis
- Some risk disclosure is helpful, some not
- Possible changes to liquidity policy

 **Nick Minogue**
Head of Risk Management Group ("RMG")
MACQUARIE GROUP LIMITED

In March 1999 Nick Minogue became Head of the Risk Management Group, the central risk management function covering Credit, Market, Compliance/Regulatory and Operational Risk. RMG is independent of all businesses, reports direct to Managing Director and Board and has responsibility for prudential management throughout the Group. Nick is a member of Macquarie's Executive, Operations Review and Remuneration & Promotions Committees. Prior to joining Macquarie, Nick worked in a number of corporate banking roles in Hong Kong and London with Standard Chartered Bank, the Royal Bank of Scotland and Williams Glyn's Bank Limited.

09.30
Interview With A CRO...

Now The End Is In Sight For Basel II Compliance, How Can We Inspire Risk Management To Become More Business-Focused?

 **Chng Sok Hui**
Managing Director & Head Group Risk
DBS BANK

Mrs Chng Sok Hui is a member of the DBS Group Management Committee, and Chairperson of the Group's Market Risk Management Committee, the Operational Risk Management Committee and the Credit Risk Policy Committee. She is a Board member of the Bank of the Philippine Islands, and the Vice-Chairman of the Risk Management Committee of the Association of Banks in Singapore. In her current capacity, she oversees DBS' enterprise wide risk management covering credit, market and operational risk. Sok Hui received AsiaRisk's Risk Manager of the Year Award in 2002.

09.55
PREPARED FOR PRESSURE? How Are Financial Institutions Managing Exposures In An Era Of Increasingly Correlated Markets & The Growth Of Traded Market & Credit Risks

 **Nick Minogue**
Group Head, Risk Management Division
MACQUARIE GROUP LIMITED
Bio can be found above

 **Mike Ghaemmaghahi**
Managing Director, Chief Risk Officer, Asia Pacific
WESTLB AG

Dr Ghaemmaghahi joined WestLB in 1987 in Japan. Throughout his career at WestLB, he has been involved in various functions including equity investment & advisory, portfolio management, and credit risk management. Currently, he is responsible for the supervision of all risk issues including Credit, Market, Operational risks across Asia-Pacific Branches of WestLB AG. Under his CRO profile, Dr Ghaemmaghahi has to ensure the bank's risk policies and guidelines are observed, and the branches in APAC region are fully in compliance vis-a-vis the requirements of local authorities.

ELECTRONIC POLLING

10.40
Morning Coffee

10.40
Morning Coffee

10.40
Morning Coffee

10.40
Morning Coffee


10.40
Morning Coffee

10.40
Morning Coffee

THE EVOLVING ROLE OF THE CHIEF RISK OFFICER

11.10
ELECTRONIC POLLING

Embedding Risk Management & Corporate Governance Into The Culture Of Your Organisation: Achieving Buy-In At Both Board & Operational Level

 **Kenji Fujii**
Managing Executive Officer, Chief Market Risk Officer & General Manager of Integrated Risk Management Division
AZORA BANK

Kenji Fujii is in charge of enterprisewide risk management of the bank. Prior to his current role, he was General Manager, Basel 2 Implementation Office, Corporate Risk Management Division at Mitsubishi UFJ Financial Group, in charge of the groupwide Basel 2 implementation program. Mr. Fujii has participated in numerous industry initiatives in risk management area, including those related to the Basel II. He also acts as Principal of Tokyo Risk Managers Association (TRMA).

 **Jim Liu**
Executive Vice President
HUAN NAN FINANCIAL HOLDINGS COMPANY


Mr Liu is responsible for risk management, IT, strategy formulation and investor relations at Huan Nan Financial Holdings Company. Previously he was General Manager of the Financial Management Department at the Chinasun Commercial Bank and a Risk Manager of the Treasury Division, Union Bank of California, Los Angeles.

 **Dr Andreas Wilhelm**
Chief Risk Officer Asia Pacific
ALLIANZ INSURANCE MANAGEMENT ASIA PACIFIC

Dr Andreas Wilhelm has worked with Allianz for 10 years now and is the Chief Risk Officer heading the Risk Management Office of Allianz in Singapore. He is overseeing the local risk managers in the Allianz insurance companies in Asia Pacific. The Risk Management Team, has recently won the Allianz Risk Management Award for 'The implementation of Risk Management in Asia'.

11.50
Interview With A CRO...

Now The End Is In Sight For Basel II Compliance, How Can We Inspire Risk Management To Become More Business-Focused?

 **Chris Matten**
Partner, Financial Services Industry Practice
PricewaterhouseCoopers

Chris Matten advises clients - primarily financial institutions - on all aspects of risk management. Chris is a member of the PwC global networks of Basel II and Economic Capital experts. Chris has over 17 years experience in the financial services industry, working in various risk- and financial-control roles. He has worked for UBS, Swiss Bank Corporation, National Australia Bank and OCBC Bank. His work experience has taken him from the UK, where he qualified as a Chartered Accountant, to Japan, Switzerland, Australia and Singapore. Before joining PwC he was the Chief Financial Officer of OCBC Bank in Singapore. Chris Matten's book, Managing Bank Capital, now in its second edition, is well-received among key industry players in the financial sector, and has been translated into several languages, including Japanese and Mandarin.

11.50
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Partner, Financial Services Industry Practice
PricewaterhouseCoopers

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12.30
The World In Asia, Asia In The World: Examining The Markets, Industry & Regulatory Reforms In Different Regions & Determining What Will Drive Growth In The Next Five Years

 **Dr Anwar Bin Ibrahim**
Visiting Professor
GEORGETOWN UNIVERSITY

In 1993 Anwar was elected Deputy President of UMNO and appointed Deputy Prime Minister of Malaysia while he continued to serve as Finance Minister. In the same year he chaired the Asian-Vietnam Study Group which prepared the report "Shared Destiny: Southeast Asia in the 21st Century", recommending the entry of Vietnam into ASEAN. In that year EuroMoney magazine mentioned him to be one of the top four finance ministers of the year and in 1996 AsiaMoney named him as Finance Minister of the Year. He was elected Chairman of the Development Committee of the IMF/World Bank annual meeting in 1997. Anwar jointly chaired the Pacific Dialogue (1994-1997) with Senator William Cohen. The group, comprising leaders from various disciplines across many nations in the Pacific Rim, were engaged in considering the challenges facing the Asia-Pacific region in the 21st Century and how it might attain lasting peace and prosperity. His criticism of corruption and abuse of power within the Malaysian government and his vocal demand for reform resulted in his arrest and imprisonment in September 1988. Ibrahim, who led a new democratic movement in Malaysia from his prison cell, was released in September 2004.

12.30
Lunch

12.30
Lunch

12.30
Lunch


Stream A
**Successfully Managing Risks
In Emerging Asia**

14.20
INDIA
**The Indian Perspective: Current & Upcoming
Trends In Risk Management**


Dr. Hemant Manuj
Director - Risk
**INFRASTRUCTURE DEVELOPMENT & FINANCE
COMPANY LTD, INDIA**
Hemant has over 15 years experience in Indian capital markets and has worked extensively in the areas of market regulations, investment management and risk management. Over the last nine years, Hemant has been involved in the development and implementation of innovative and relevant risk management and asset liability management systems at IDFC. His interests include the analysis and valuation of financial products, hedging structures and understanding the emerging patterns of risk in modern markets.

15.00
KOREA
**The Capital Allocation Approach To
Operational Risk: Key Considerations & Uses**

- How to allocate the Economic Capital to Internal Organizations ?
- Key Considerations in allocation of Operational Risk
- Capital Allocation Approach through case study
- Using Economic capital to performance evaluation, loan pricing, etc.


**Mikyoung Yoo**, Deputy General Manager, Risk Management Team
WOORI BANK
Mikyoung Yoo is the Deputy General Manager of the Risk Management Team at Woori Bank. Her major focus is Operational Risk and in particular she is currently working on implementing KRI's within the bank's risk management framework.

15.40
PHILIPPINES
**Regulatory Issues In A Rapidly Growing Asia:
Where Does The Yuvienos Stand?**

**Dolores B. Yuvienio**
Assistant Governor, Centralized Supervisory Support Sub-sector and Supervision and Examination III
BANGKO SENTRAL NG PILIPINAS
Before Ms. Dolores B. Yuvienio joined the BSP in 1972, she was an Accounting and Business Instructor at St. Theresa's College, Quezon City. Ms. Yuvienio is the BSP representative to various committees such as (1) the EIAEP Working Group on Banking Supervision, (2) the Financial Sector Forum Multilateral Committee on Supervision Methodology and Regulatory Policy Coordination, and (3) Bankers Association of the Philippines Committee on Risk Management. She sits in the Board of Directors and is the President of the Bankers Institute of the Philippines (BAP/PI)

16.20 Afternoon Tea

16.40
PAKISTAN
**Managing Risk When You Lack Data:
Progressing Your Risk Management Strategy
In Light Of These Obstacles**

**Mudassar Khan**
Senior Executive Vice President & Group Chief Compliance Officer
HABIB BANK LTD
Mudassar Khan is responsible for HBL's domestic and international operations including HBL subsidiaries with the overall objective of ensuring effective compliance with local laws and regulations, internal policies, procedures and controls, and international standards including KYC/AML. He is additionally responsible for Basel II implementation and has also been assigned the responsibility of management of Operational Risk. Previously Mudassar spent 11 years working in the World Bank in the South Asia Region.

17.20
INDONESIA
**Best Practice ORM:
Developing An Efficient ORM Framework &
Looking Towards ERM**

- Implementing ORM tools throughout the Banks units, to control and reduce the oprisk
- The oprisk economic capital (and other risk capitals) and the allocation to business units are used in determining RAPM
- Using ERM to identify which business unit or products create or damaging value to the company.

**Pardi Sudrajat**, SVP – Group Head Of Market Risk, Portfolio & Operational Risk; President Commissioner Of Mandiri Securities
BANK MANDIRI
Pardi oversees Assets and liability management strategy and as secretary of the Risk and Capital committee, managing middle office trading risk and market risk capital management. Managing credit portfolio management and policy; provide credit analytical and rating tools and developing the operational risk tools to prepare for the Basel II compliance, while preparing an bank ERM system.

18.00
Champagne Roundtables
See Page 3

19.00
RiskMinds Asia 2008 Gala Cocktail Party

Stream B
**Innovative Strategies In ERM &
Economic Capital Allocation**

14.20
Implementing ICAAP: Lessons Learnt
• Extracting the maximum business benefits
• Getting the right focus on the key issues

**Chris Matten**
Partner, Financial Services Industry Practice
PricewaterhouseCoopers
Bio can be found on Page 4

15.00
**The ICAAP In Practice: Development,
Embedding & Pillar 2 Review Experiences Of
A UK Retail Mortgage Bank**

- ICAAP development.
- Implementing and embedding ICAAP
- The Pillar 2 supervisory review process.
- The Pillar 2 review result and Individual Capital Guidance.
- Business and market impacts.

**Bruce Porteous**
Head of Financial and Operational Risk
STANDARD LIFE BANK
Bruce Porteous is currently responsible for: economic value management, asset and liability management, operational risk management, enterprise wide risk, economic capital and Basel II at Standard Life Bank. His business experience includes Corporate Finance, Corporate Development, International Development and Risk Management experience, with exposure to the life insurance, retail banking, health insurance and asset management sectors, at Standard Life.

15.40
**Achieving Integration Between The Various
Approaches To Modelling Economic Capital**

**Suresh Sankaran**
Director Of Strategic Consulting
IPS SENDERO
Suresh Sankaran joined IPS-Sendero from ABN AMRO Bank, where he was responsible for the conceptualisation, development, and implementation of Treasury Trading and Profitability Systems to support the Group's ongoing Executive Information Programme. Prior to ABN-AMRO, he was the Regional Management Information Co-ordinator of the Hong Kong and Shanghai Banking Corporation (HSBC). Recently Suresh has been working extensively on Basel II related credit and market risk projects. Suresh is an integral part of the Financial Stability Institute, a division of the Bank for International Settlements (BIS) and he belongs to a select group that has presented to the Basel Committee working groups on risk related issues.

16.20 Afternoon Tea

16.40
**Estimating Economic Capital For Private
Equity Positions**

- Equity risk and how it differs from credit risk
- Generalising the Basel 2 credit approach to cover equity risk - benefits and limitations
- Estimating parameters for unlisted positions
- Diversification between equity and credit positions

**Mark Johnston**
Division Director, Risk Management Group
MACQUARIE GROUP LIMITED
Mark Johnston has responsibility for estimating capital requirements, risk-adjusted performance measurement and risk-reward analysis of deals and new products and businesses. Mark's team models Macquarie's major risk categories including equity risk, credit risk and business risk. Prior to joining Macquarie Mark was a Director in the Risk and Value Advisory practice of PricewaterhouseCoopers in Sydney. Before that Mark worked for Operations Research Group Pty Limited (acquired by PwC in October 1999). In 2004 Mark was appointed Adjunct Associate Professor in the School of Actuarial Studies and in the School of Mathematics at the University of New South Wales.

17.20
**Embedding Economic Capital In Business
Decision Making**

- Who should be impacted by Economic Capital
- How should Business be impacted by Economic Capital
- Using Economic Capital for - Pricing, - Performance Measurement, - Portfolio Shaping and Strategic Decision Making

Ambrose Wong
Senior Decision Support Partner, Economic Capital
NATIONAL AUSTRALIA BANK
Ambrose Wong's expertise is in risk and capital management. As part of his current role, he implemented the Economic Capital / Risk Appetite framework within the Australian Region in NAB. This includes implementing the risk appetite governance structure, validating risk methodologies for all risk types, rolling out economic capital model for business decision making, developing and implementing ICAAP etc. Ambrose has also implemented the Regulatory Capital framework under Basel II and was responsible for the submission of NAB's first parallel run report under Basel II.

18.00
Champagne Roundtables
See Page 3

19.00
RiskMinds Asia 2008 Gala Cocktail Party

"One of the best risk conferences in Asia"
Chng Sok Hul, Managing Director & Head Group Risk, **DBS BANK**
"Congratulations on the smooth organization of this huge event"
Gunar Schramm, Regional Head Of Liquidity Management, Asia Pacific, **DESTSCHE BANK**
"I thought the event was excellent and I got a lot out of it"
Bruce Porteous, Head Of Financial & Operational Risk, **STANDARD LIFE BANK**

Stream C
**New Techniques In Credit Risk
Modelling & Pricing**

14.20
**Credit Risk Post-Basel II: Will Increased Risk
Sensitivity Reduce Or Increase Capital
Requirements For Your Bank?**

**Mike Ghaemmaghami**
Managing Director, Chief Risk Officer, Asia Pacific
WESTLB AG
Bio can be found on Page 4


15.00
**Credit Capital Models: Identifying What Type
Of Functionality Is Optimal In A Model?**

- Estimating correlation structure
- Risk contributions
- Managing concentration
- Stress testing considerations & treatment of risk mitigation

**Dr John Jarrett**
Head of Enterprise Risk Analytics
WESTPAC BANKING CORPORATION
John has overall responsibility for credit portfolio modelling and other analytical work of an enterprise nature at Westpac. John has been in his current role for the past 7 years, but has been with the Westpac Group for nearly 20 years. During this time, he has managed the derivatives activity on the Australian Financial Markets side of the business; spent time in London as Chief Manager, Risk Management; been responsible for the funding and capital management of the Bank as Deputy Treasurer; and been an Investment Director at Westpac Financial Services. John is also an Adjunct Professor in the Applied Finance Centre at Macquarie University in Sydney.

15.40
**Transforming A Bank's Credit Risk Rating
Process: From Theory To Practice**

- What types of credit risk rating models are required and when?
- Defining the information that supports the risk rating process
- Mapping the organizational structures and managing the workflows
- Putting it all together: risk models, data and people for better decisions
- Preview a highly innovative solution that is transforming credit origination

**Orren Peled**
Vice President, Global Risk Solutions R&D
**HARLAND FINANCIAL SOLUTIONS
WORLDWIDE**
Orren Peled is Vice President of Research and Development with the Global Risk Solutions unit of Harland Financial Solutions Worldwide. His expertise is in the area of enterprise decision support systems with a primary focus in the banking industry. Prior to joining Harland Financial Solutions Worldwide, Mr. Peled was Chief Executive Officer of Peled Decision Systems Ltd. He also has extensive experience as a System Analyst and Consultant in the banking industry.

16.20 Afternoon Tea

16.40
**Ensuring Smooth Implementation Of IRB
Speaker Under Invitation**

17.20
**Exploring Corporate Credit Models:
What Are The Core Quantitative Aspects For
Successful Corporate Credit Models?**

- Data quality and completeness
- Firm value based rating
- Expert opinions

Ton Vorst
Corporate Executive Vice President, Global Head of Quantitative Risk Analytics
ABN AMRO
Ton Vorst is currently global head of Quantitative Risk Analytics within ABN AMRO and holds a chair in quantitative finance at the Free University of Amsterdam. He has published on derivatives and risk management in academic and practitioner journals. Before joining ABN AMRO he was an active consultant.

18.00
Champagne Roundtables
See Page 3

19.00
RiskMinds Asia 2008 Gala Cocktail Party


Stream D
**New Advances For Market Risk
Management & Stress Testing**

14.20
**Successfully Implementing Best Practice
Stress Testing Procedures Within Your
Institution**

- Market factor volatility & Stress test grids for options
- Ten day VAR, Conditional VAR & Component VAR
- Scenario injection & DPG 1995 proposals

**David Lawrence**
Executive Director
LEHMAN RISK CONSULTING
Bio can be found on Page 7

15.00
**Extended Session
Improving Your Bank's Stress Testing
Methodologies & Identifying The Correct
Techniques To Test For Extreme Loss Events**

**Paul Shotton**
Global Head Of Market Risk
LEHMAN BROTHERS
Bio can be found on Page 4

16.20 Afternoon Tea

16.40
**Market Risk Management Under Pillar II:
How Do You Measure Market Risk In Terms
Of Capital Requirements?**

Speaker Under Invitation

17.20
**Is VaR Dead?
How Well Did Market Risk Models Perform
During The Sub-Prime Crisis**

**Eduardo Epperlein**
MD, Head Of Market, Model & Counterparty Risk Analytics
CITIGROUP
Eduardo Epperlein is responsible for defining market and counterparty credit risk standards, developing methodologies for calculating regulatory and economic capital, and validating all pricing and risk models. He is also the main point of contact with regulatory bodies for issues related to market risk. Eduardo joined Citigroup Toronto in 1994.

18.00
Champagne Roundtables

19.00
RiskMinds Asia 2008 Gala Cocktail Party

MAIN CONFERENCE DAY 2

08.40 Registration & Morning Coffee

**SPOTLIGHT ON
CHINA**

08.50
Chairman's Welcome

**David Eldon**, Senior Advisor, PricewaterhouseCoopers & Former Chairman, **HSBC**
Before retiring from his role as Chairman in May 2005, David Eldon spent 37 years within the HSBC Group. Mr Eldon joined the bank in 1968 and became Chief Executive Officer of The Hong Kong & Shanghai Banking Corporation in January 1996. In 1998, Mr Eldon went on to become Chairman of Hang Sang Bank and, in 1999, Chairman of The Hong Kong and Shanghai Banking Corporation. He is also an Associate of the Chartered Institute of Bankers (ACIB) and a Fellow of the Institute (FCIB).

09.10
**The Regulatory Perspective
Predicting The Changing Landscape Of Risk
Management In China**

- How Are We Developing Forward?

Luo Ping
Director General Of Training Department
China Banking Regulatory Commission (CBRC)
Mr. Luo, has had a supervisory policy career serving both the People's Bank of China and the CBRC ever since its inception in 2003. As a member of the Basel Core Principles Liaison Group/International Liaison Group and regional supervisory groups, Mr. Luo has been actively involved in the development of international supervisory standards and policies. Mr Luo is the chief author for the Chinese capital standards issued in 2004 and is working energetically to promote the best practice for risk management as enshrined in Basel II and its early adoption in China.

09.35

The Foreign Bank CEO Perspective:

Overcoming The Unique Challenges For Management In China



Richard Yorke
President and Chief Executive Officer
HSBC BANK (CHINA) COMPANY LIMITED

Mr Yorke joined the HSBC Group in 1989, and has served in a wide range of prominent international positions across the Group over the past 18 years. In 2003, he became the Head of Trade Services Asia-Pacific at The Hongkong and Shanghai Banking Corporation Limited, with overall responsibility for the Bank's trade services and factoring operations throughout the Asia Pacific region. He was appointed Deputy Chief Executive China Business in June 2004 and became Chief Executive Officer China in May 2005. When HSBC Bank (China) Company Limited started operations in April 2007 after incorporating the mainland China branches of its parent company, The Hongkong and Shanghai Banking Corporation Limited, Mr Yorke became President and Chief Executive Officer of the new entity, which is headquartered in Shanghai. In September 2007 HSBC China was among the first locally incorporated foreign banks to join the China Banking Association (CBA), and Mr Yorke took up the role of Director of the CBAs Foreign Bank Working Committee. As well as his duties with HSBC, Mr Yorke is an active member of the local community, supporting a number of educational and environmental projects. In 2007 Mr Yorke was granted the prestigious Magnolia Award by the Shanghai Municipal government in recognition of his contributions to the city's economic and social development. He was also named a member of the first Board of Trustees of Tongji University in Shanghai in May 2007.

09.55

The Domestic Bank CEO Perspective

Adapting Bank Strategy To Keep Pace With China's Evolving Economy



Eddie Wang
President
CHINA MINSHENG BANK

Mr Wang has been the President of China Minsheng Bank, since July 2006. He was the first Hong Kong resident to take up a president's role in a domestic bank. Previously, Mr Wang worked at HSBC for 30 plus years where he held positions including: Regional President - HSBC West Coast (Asian Market) between 2002-2004 and CEO - HSBC Mainland China between 1994 - 2002.

10.15

China In Focus: A 360 Degree Overview: Creating A Blueprint For Managing Risk In China

Interactive Discussion Featuring The Morning's Keynote Speakers

10.50 Morning Coffee

Chaired By: **Geoff Kates**, Chairman
PRIMA


Geoff is also the CEO of Lepus, a Research and Management Consultancy. He has over 30 years experience at firms such as Iktai Bank Europe, BZW and Abbey National Banking Divisions

THE FUTURE OF RISK MANAGEMENT

11.10


ELECTRONIC POLLING

Moving Beyond Confirming The Status Quo: Inviting The Board To Use Risk Management As A Tool To Provide Capital Relief



Gilbert Kohnke
CRO & EVP Group Risk Management
OCBC Bank - Singapore

Gilbert Kohnke has 19 years experience in the banking industry. Gilbert started his career with Royal Bank of Canada in Canada, where he managed a leveraged loan portfolio, later moving to the credit risk function where he oversaw lending in international branches, US multinationals and structured lending and SME portfolios. He has spent the last eleven years working overseas, nine with CIBC, having responsibility for global structured credit audits, based out of New York, three years in Singapore as Head of Risk Management for Asia and four years in London structuring and marketed securitization transactions and Head of European Portfolio Management.



Tham Ming Soong
Group Head Of Risk Management
UNITED OVERSEAS BANK

Ming Soong's career spans a period of more than 25 years in the financial industry. Prior to his current position he held positions in the MAS (Director Financial Risk) and Overseas Chinese Banking Corporation (Group Head of Market Risk). His career had largely been in treasury and risk management areas, having also worked in Toronto and Hong Kong. Ming Soong is responsible for providing strategic risk management directions for the UOB banking & he has responsibilities for credit, market, and operational risks for the group's banking, fund management and insurance businesses.



Patrick Chang
Chief Risk Officer & Head of Risk Management
FUBON FINANCIAL HOLDING CO LTD

Since 2003, Patrick Chang has overseen developing overall risk (i.e. credit, market and operational) policies and implementing them across the Group (comprised of Bank, Life Insurance, P&C Insurance, Securities House, Asset Management), and managing the Group's risk limits and implementation of Basel II risk projects. Patrick has also assumed the responsibilities of Chief Risk Officer and Chief Compliance Officer of Taipei Fubon Bank.

11.50

ELECTRONIC POLLING

Managing Risk In The High-Octane Sector: In Increasingly Brittle Markets, How Can We Insulate Against The Risk Generated By The Leveraged Finance & Private Equity Industries?




Nell Cady-Kruse
Managing Director
CREDIT SUISSE

Nell Cady-Kruse has over 20 years of investment banking experience in both the U.S. and Europe in leveraged lending, high yield bond underwriting, corporate valuation, risk analysis, risk management and decision-making. Prior to her current role, Ms. Cady-Kruse was the European Head of Credit Risk Management for Europe, Middle East & Africa for CSFB. Prior to joining CSFB, she was CFO of StreetZebra, Inc., a Hicks Muse-financed media and Internet company. Prior to joining StreetZebra in 2000, she spent 15 years with Bankers Trust Company, BT Alex. Brown, and Deutsche Bank.

Bob Mainprize
MD, Head of Risk, Asia Pacific
BARCLAYS CAPITAL

Bob has been in charge of the credit and market risk functions of Barclays Capital in Asia Pacific since early 2000. Prior to that he was Global Head of Sovereign and Financial Institution Credit for Barclays in London. Bob also has global responsibility for emerging market credit policy within Barclays Capital.




Steinar Zinke
MD, Senior Credit Executive & Head Of Global Credit Risk Management, Asia Pacific
J.P. MORGAN

Steinar Zinke relocated to Singapore on February 1, 2005 to take on his current role. Steinar joined JP Morgan in 1997. During his career he has held a number of positions in Frankfurt, London and now Singapore, most recently he performed the role as Head of Credit Portfolio Group - EMEA, and prior to that he was the Senior Credit Executive for Central & Eastern Europe, Middle East and Africa. Prior to joining JP Morgan Chase, Steinar worked for Barclays Bank plc and NatWest Markets, holding a number of positions in debt capital markets, corporate banking and risk management.

12.30

Common Sense Talk About An Uncommon Country: Lessons Learnt From Doing Business In China



James McGregor
Author
ONE BILLION CUSTOMERS: LESSONS LEARNT FROM THE FRONT LINE OF DOING BUSINESS IN CHINA

James L. McGregor is a journalist-turned-businessman who has lived in Beijing for 15 years. He is a founding partner of Blackline China L.L.C., a boutique advisory firm which specializes in cross-border investing, business development and mergers and acquisitions involving Chinese and American Internet technology and online media companies. From 2000 until 2003, Mr. McGregor was a partner and the China managing director for GIV Venture Partners, a \$140 million venture capital fund specializing in technology investments in China and India. Mr. McGregor was a pioneer of the Chinese Internet, serving as an advisor to many Chinese Internet startups and as a board member of Sohu.com during the company's NASDAQ listing. From 1994 to 2000, Mr. McGregor was chief executive of Dow Jones & Co. in China, and a vice-president in the Dow Jones International Group. In 1996, Mr. McGregor was Chairman of the American Chamber of Commerce in China. He also served for a decade as a Governor of that organization. Mr. McGregor is a member of the National Committee on US-China Relations; a member of the International Council of the Asia Society; and he serves on a variety of China-related advisory boards. Mr. McGregor speaks and reads Chinese. He is a frequent speaker on China and a commentator for American television. He has been regularly interviewed by the major network nightly newscasts, as well as by CNBC, CNN, PBS, NPR and BBC.

13.10
Lunch

Stream A

Latest Advances In Credit Portfolio Management

14.10

Making Profits Rather Than Just Avoiding Losses: Managing The P&L On A Loan Portfolio



Sean Kavanagh
Global Head, Loan Exposure Management Group
DEUTSCHE BANK

Sean Kavanagh joined Deutsche Bank in July 2001 to run the credit derivative hedging practice of the International Investment Grade Lending business. Prior to joining Deutsche Bank, he ran the Credit Trading and Execution group in North America at JP Morgan during the "transformation" of the lending business.

"RiskMinds Asia was a great conference. All the speakers were very knowledgeable"

Gary Yang, Executive Director,
Head Of Market Risk Control,
UBS INVESTMENT BANK

14.50

Examining The Liquidity Of Credit Risk Assets In Asia: Understanding The Volatility Of Valuations In The Current Market

- Impact of recent global credit crunch and volatility
- What markets are liquid
- Managing the credit risks of less liquid assets

Moderated by: **Andrew Lui**, MD & Head Of Global Credit Portfolio Management Asia, **SOCITETE GENERALE**

Jeffery Bohn, Head Of Financial Strategies, **SHINSEI BANK**

Richard Henshall, WESTPAC
Aurel Lavedrine, Head Of Credit Portfolio Management For Asia Pacific, **CALYON**
Matthew Geason, **STANDARD CHARTERED**

15.30 Afternoon Tea

15.50

Active Cycle Management: Understanding Proccyclical Capital & Risk Trends

- Minimizing Cyclical Exposure - Systemic vs. Idiosyncratic Risk
- Costs & Benefits of Alternative Systemic Risk Strategies
 - Passive Management
 - Reactive Management when the Crisis Arrives
 - Pro-active Hedging Strategies

Allan Yarish
Global Head and Managing Director of GCPM
SOCIETE GENERALE
Bio can be found on Page 7

16.30

Demonstrating Shareholder Value: Measuring The Performance Of Credit Portfolio Management In Asia

- What metrics are appropriate?
- Do they vary by CPM business model?
- Views from industry practitioners on key criteria

Panel moderated by **Andrew Rothery**, Head, LEMG Asia Pacific, **DEUTSCHE BANK**
Bio can be found on Page 7

Neville Mallard, Head Of Credit Portfolio Management
ANZ BANK
Bio can be found on Page 7

Jeffery Bohn, Head Of Financial Strategies
SHINSEI BANK

17.10

End Of Main Conference

Stream B

Identifying Innovative Strategies In Operational Risk

14.10

The Operational Risk Agenda in Today's Context

- Context for Operational Risk Today - Standard Chartered's Perspective
- Key Areas Dominating the Senior Management Agenda for Operational Risk
- Issues / Challenges

Rajit Punshi
Head of Group Operational Risk Policy and Programme
STANDARD CHARTERED

Rajit Punshi has represented Standard Chartered in the Institute of International Finance Working Group on Operational Risk and in various interactions with the BSA and the FSA. In January 2002, Rajit assumed the responsibility of heading the Group Operational Risk Policy & Programme with responsibility for Basel II implementation across the Standard Chartered Group.

14.50

The Value Of An Integrated Approach To Operational Risk Management

- Operational risk management in the context of Basel II
- Roadmap for establishing an integrated operational risk management framework



Lim Him Chuan
Senior Vice President, Basel II Program Director
DBS BANK


Lim Him Chuan is responsible for preparing DBS to be a Basel II ready across all the pillars and risk areas. Before that, he was a Vice President with the Operational Risk Management Group at JP Morgan Singapore, driving various operational risk management initiatives. At DBS, Him Chuan was also one of the key members of a team responsible for developing and implementing an integrated operational risk management framework across the firm.

15.30 Afternoon Tea

15.50

Looking Towards AMA: What Do You Need To Consider?

- Aligning AMA methodology and business operations
- Utilising operational risk management to improve business performance
- The importance of Risk Culture



Ross Moulton
Head of Operational Risk & Compliance
HBOS AUSTRALIA

Ross's responsibilities include Operational Risk Management, Regulatory Risk & Compliance, Financial Crime, Business Continuity Management & Insurance Mitigation. He has been involved in the finance industry for more than 20 years and with HBOS Australia for the past 8 years. Ross is also a Senior Fellow of FINSISA and a Member of the Risk Management Association of Australia.

16.30

Operational Risk Post Basel Accreditation: How Can You Leverage The Operational Risk Framework To Achieve Value Added For The Bank?

- Optimising operational risk capital.
- Being the honest broker in loss incident disputes
- Mining your data - thematic influences.



Mark Baxter
Head Of Operational Risk & Compliance, Premium Business Services
COMMONWEALTH BANK OF AUSTRALIA

In this role, Mark manages the operational risk, compliance and Basel II activities for Global Markets, CommSec, Private Client Services, Corporate Financial Services and Institutional Banking. Prior to joining the Group, Mark worked at APRA, where he managed a team which supervised a portfolio of major banks. He has also worked in London and Hong Kong in various senior roles.

17.10

End Of Main Conference

Stream C

Understanding The Market Risk Of Structured Products, Hedge Funds & Private Equity

14.10

Dealing With Volatility: Exploring The Pricing Of Structures & Understanding The Market Risk Of Structured Products In Current Times

Shaji Chandrasekhar
Head of Financial Risk, Specialist Risk Supervision Dept
MAS

Shaji Chandrasekhar manages a team responsible for model validation used by banks in Basel 2 capital calculations for Market, Credit and Operational Risk. He and his team are also responsible for evaluating liquidity risk models used by banks. Prior to joining MAS, he was a derivative trader for more than a decade at an international bank

14.50

Liquidity Risk Management: Lessons Learned From The US Sub-Prime Crisis

- market dynamics: expected vs unexpected
- response by market participants including central banks
- implications for liquidity stress testing




Andrew Martin
Head of Funding & Liquidity Risk Management, Asia Pacific
DEUTSCHE BANK

Andrew joined DB's Sydney office in 1997 as a trainee on the money market cash desk. In 2002, Andrew transferred to Treasury & Capital Management, specifically as the Funding & Liquidity Risk Manager for DB in Australia/NZ where he set up a local stress testing framework. In 2005 Andrew moved to Sydney as Asia Issuance Manager in addition to responsibility for the Treasury & Capital Management role in Singapore, Hong Kong & India. Andrew assumed his current role in March 2007.

15.30
Afternoon Tea

15.50

Securitisation As An Instrument For Risk Management: How Can It Be Used As A Tool To Free Up Capital?



Alexander I. Ugut
Head of Credit Risk Policy
ASIAN DEVELOPMENT BANK (ADB)

Mr Ugut's main areas of responsibility include management of capital adequacy and establishment of credit risk policy and methodology. In 2004, ADB adopted a model to calculate economic capital for its credit portfolio. Mr. Ugut received his MBA in finance from University of Oregon in 1987.

16.30

Yielding The Best Benefits Of Application Of Modern ORM In The Structured Products Market

- Overview of current trends of Asia structured products
- Risk vulnerabilities in structured products life cycle
- Best practice of application of operational risk management in the structured products business
- Implications from industrial guidelines, regulatory requirements and professional working group survey & preparing ourselves to face 2010 challenge



Dominic Wu
Head Of Operational Risk Management
NOMURA GROUP

Dominic is based in Hong Kong. He covers front to back activities in Asia excluding Japan. His role is to put the global operational risk strategy into practice by integrating operational risk activities into daily business operations and fulfilling regulatory requirements. Dominic has more than 16 years of extensive experience in the investment, commercial, consumer and private banking practice gained from Japanese, European and US banks, and also in an international accounting and consulting firm specialising in information and operational risk management formulation and execution. Besides Nomura, he has worked with ABN AMRO, Dresdner Bank, Merrill Lynch, Barclays Capital and KPMG.

17.10

End Of Main Conference

"I enjoyed the conference and I hope that this will be a regular feature in Asia"

Tham Ming Soong, Group Head Of Risk Management,
UOB BANK

4th & 7th March 2008 Workshops

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4th March 2008

8.30am-6pm



IACPM Credit Portfolio Management Workshop

Workshop Agenda

Introduction

- Introduction to the IACPM
- The evolution of active credit portfolio management
- Determining the rationale for developing credit portfolio management

Business Models for Portfolio Management

- Business mandates and business models
- A review of commonly employed business models and organizational structures
- Advantages, disadvantages, and trade-offs

Emerging Issues

- Loan valuation and analysis
- Marking-to-Market the loan portfolio
- Key determinants to developing rational hedge ratios
- Common practices in disclosure
- Reaping the benefits of educating bank analysts

Practitioners' Panel Discussion - Developing a Credit Portfolio Management Function

How to Manage a Credit Portfolio: A Simulation Exercise

- A hands on, simulation session
- Simulated results, based on actual data, over a number of years of portfolio performance

Data, Models, and Systems for Credit Portfolio Management: Lessons Learned and the Way Ahead

- Characterization of both the minimum and recommended data needed to do meaningful credit portfolio analyses

- Reflections on model choices and aligning these choices with specific analysis objectives
- Description of experiences with credit portfolio management system implementations

Portfolio Management Strategies: Views from Risk Magazine Award Winners

- Practical portfolio management strategy insights from recent Risk Magazine award winners
- Views on current strategies for today's credit environment

About Your Workshop Leaders

Marcia A. Banks

Associate Director, IACPM

The IACPM is a non-profit industry association dedicated to advancing the practice of credit portfolio management through advocacy, research, education, communication and promotion of sound practices. IACPM members now total over 80 financial institutions around the globe. Previously, Marcia was a Managing Director and Senior Portfolio Manager at JPMorgan Chase Bank One where she headed the portfolio management team covering the Bank's middle market corporate portfolio (JPMorgan Chase) and the large corporate portfolio (Bank One).

Allan Yarish

Global Head and Managing Director of GCPM SOCIETE GENERALE

Allan Yarish first joined the bank in New York in 2002 and moved to Paris in 2003. Prior to joining SG, he was with Royal Bank of Canada for 18 years in Toronto and Montreal. His career at RBC included stops in Economics, Credit Analysis, Relationship Management and, for the last 5 years, in Credit Portfolio Management.

MR ANDREW LUI

Managing Director & Head Of Global Credit Portfolio Management, Asia SOCIETE GENERALE

Andrew is the credit portfolio manager of Societe Generale for the Asia-Pacific region. Prior to the current role, he was actively involved in the arrangement and syndication of Asian-Pacific credits. Andrew is a science graduate and holds a MBA degree.

Aurel Lavédrine

Head of Credit Portfolio Management for Asia Pacific CALYON

In 2004, Aurel Lavédrine set up the Asia arm of Calyon Credit Portfolio Management in Hong Kong with a geographic mandate in Asia credits including Japan and Australia. He also supervises the Principal activities of the Bank in distressed assets for the Asia-Pacific Region. Aurel has been based in Asia since 1997 and he was previously Chief Risk Officer for Asia Pacific for Credit Agricole

Andrew Rothery

Head, LEMG Asia Pacific DEUTSCHE BANK

Andrew Rothery is the Asia Pacific Head of Deutsche Bank's Loan Exposure Management Group based in Singapore. Mr Rothery has held this role since 2004 when the group's mandate was expanded to cover the Asia Pacific region. Prior to this, Mr Rothery worked for 10 years in Credit Risk Management in Asia for Deutsche Bank and Bankers Trust.

Neville Mallard

Head Of Credit Portfolio Management ANZ BANK

Previous roles the Neville Mallard has held at ANZ include Executive Treasurer Balance Sheet Management, Head of Asset and Liability Management, Senior Manager Strategic Planning and Chief Dealer Corporate Financial Services in New Zealand. Prior to joining ANZ, Neville held senior foreign exchange and capital markets positions with Chemical Bank and Capel Court in Australia. Neville is currently a director of IACPM.

Eric Kuo

Credit Portfolio Analyst CHINATRUST BANK

Eric Kuo has experience in implementing economic capital model and analyzing concentration risk based on economic capital. Part of his job require to closely work with structured credit and traders in structuring credit transactions to reduce credit risk and to maintain stable earning volatility. His career goal is to promote the credit market across Asia and assist financial institutions in managing credit portfolios through risk mitigations.

Jeffrey R. Bohn

Head Of Financial Strategies SHINSEI BANK

Before taking on his current role, Dr Bohn led Moody's KMV's (MKMVs) Global Research group and MKMVs' Credit Strategies group and he was directly involved in developing several of the models and products currently sold by MKMVs. At Shinsei Bank, Dr. Bohn develops methodologies and strategies to improve the bank's financial and risk management. Currently, Dr Bohn teaches a credit risk modeling course in the Masters of Financial Engineering program at the University of California, Berkeley and teaches a similar course at Tokyo University

7th March 2008

9am-5pm

Latest Approaches To Managing & Measuring Economic Capital

Overview

Delegates should end the day with an understanding some of the main ways of evaluating economic capital and the merits of each type of model and their practical application within a bank. The course will look primarily at the intuition behind the models and hence, will not require a high level of mathematical knowledge. Some of the basic mathematics will be covered. The training seminar will be highly interactive with group discussion session group discussions, case studies and exercises. Participants are encouraged to discuss their business issues.

Who Should Attend

The seminar is designed for risk and finance professionals and other people involved in risk adjusted performance measures or value based management who wish to explore and understand the alternative ways of evaluating economic capital and performance measurement.

Workshop Agenda

The Agenda Will Cover:

Objectives Of A Risk And Capital System

An understanding of the benefits and objectives of a risk and capital system tied into a value based management framework. We will also explore the contrasting objectives of different areas of a bank.

Value and motivational incentives required from a capital allocation and performance measurement system

ICAAP Process And Capital Requirements

- Assessing the equity required by a bank
- Stress testing for systematic and specific risks
- Integrating risks into a group figure
- Integrating stress testing into the capital planning process

A bank needs to ensure that its minimum regulatory capital is not breached. This approach looks at how much equity capital is required to ensure that the minimum regulatory capital is unlikely to be breached and the impact of this analysis on the group risk appetite and the individual capital adequacy assessment process.

Shareholders' Perspective Of Risk And Economic Capital

- Top down allocation methodologies based on earnings volatility
- Bottom up allocation methodologies based on value volatility

Economic capital ideally needs to be allocated down to transaction/relationship level for use in valuation models, strategic and tactical business decisions. The shareholder approach to allocating capital is closely linked to value

based management techniques and valuation models already frequently used in finance.

Implementation Issues An Adding Value

- Performance appraisal vs investment decisions
- Making risk transparent to the board and allowing management action to be taken
- Key concepts in value based management

About Your Workshop Leader

Christopher Hall BSc (Hons) FCA MSc (Finance) Christopher has extensive experience in the development of economic capital methods, regulatory capital issues, capital adequacy, risk adjusted performance measures, valuation models, investment appraisal techniques, credit risk evaluation, operational risk and reporting, assessing material operational risk concentrations, value based management methods and putting corporate finance principles into practice within financial institutions. Christopher Hall has over 13 years experience in risk management especially focusing on credit risk. He was Head of Economic Capital in Barclays Bank, CFO/Risk Officer in a hedge fund and has several years of experience as a risk consultant advising financial institutions. Christopher has a first class degree in Computing and Statistics, is a Chartered Accountant and has a Masters in Finance from London Business School. He has published articles on both alternative approaches to economic capital and on integrating the capital planning into the ICAAP process.

7th March 2008

9am-5pm

Practical Tools & Techniques For Implementing Advanced Risk Management

Workshop Agenda

A: MARKET RISK

Basic Statistical Techniques

- Market factor volatility
 - Statistical approach
 - Problems with statistics
 - Judgmental overrides
- Covariance and correlation
 - The correlation matrix
- Monte Carlo simulation
- Cholesky decomposition
 - Problems with Cholesky

Market Risk Value-at-Risk Methodologies

- Factor sensitivity analysis
- Factor sensitivity limits
- Value at Risk
- Value at Risk Limits
- Analytic variance-covariance approach

- Problems with matrix methods
- Historical simulation
 - Problems with historical simulation
- Monte Carlo simulation
 - Problems with Monte Carlo simulation

Stress Testing

- Simulations and scenarios
- Other stress tests

Regulatory Capital

- Basel internal models approach
- Comparison with economic capital

B: CREDIT EXPOSURE

Calculating Credit Exposure

- Credit exposure for loans
- Modelling credit exposure for derivative transactions

- Data requirements for market and credit risk modelling
- Portfolio based models
- Natural offset / netting
- Margin agreements

Calculating Credit Risk

- Modelling credit risk for economic capital
- Regulatory capital for credit risk
 - Basel I
 - Basel II standardised approach
 - Basel II internal ratings based approaches
- Trading Book Review
 - Exposure at Default
 - Double default effects
 - Rating migration matrix
 - Loss Given Default

Overview of Credit Portfolio Models

- Equity based approach
- Moody's KMV - PortfolioManager

- JP Morgan - CreditMetrics / CreditManager
- Actuarial Approach
- Credit Suisse - CreditRisk+
- Econometric approach
- McKinsey - CreditPortfolioView

Regulatory Capital

- The Basel II risk weight functions
- Sample portfolio
- Wrong way risk

C: OPERATIONAL RISK

- Operational Risk
 - Identification and definition
 - Steps towards operational risk management
 - Internal loss data
 - Key Risk Indicators
 - External loss data

OpRisk Capital Calculation

- Basic indicator approach
- Standardised approach
- Advanced measurement approach
 - Scenario-based approach
 - Loss distribution approach
- Problems with Basel AMA

Firm-wide Economic Risk Capital

- Aggregating the risks across the various business units
- The benefits of diversification
- Diversification between market, credit, operational, business and other risks
- Example of risk capital requirements

About Your Workshop Leader

David Lawrence is Executive Director of Lawrence Risk Consulting, which specialises in training covering all aspects of financial risk. Until 2005, he was a Vice President of Citibank in London, where he was the European Head of Risk Methodologies and Analytics within the Risk Architecture Department of Citigroup. In that position, he was responsible for the development of many new risk management processes, procedures and systems, that are now used throughout Citigroup to measure and manage market risk, credit risk and operational risk. He was the principal author of the bank's Risk Management Manual, which defined the risk management controls that are now used by Citigroup. He also represented Citigroup in the Working Groups of the various trade associations that interfaced with the Basel Committee on Banking Supervision. Among other publications, David has written on credit risk in "Derivative Credit Risk" (1995 and 1999) and "Risk Management for Financial Institutions" (1997), which were published by Risk Publications. His book on market risk, entitled "Measuring and Managing Derivative Market Risk" (1996) was published by International Thomson Business Press. He holds an M.A. in Natural Sciences (Physics) from Cambridge University, a D.Phil. in Elementary Particle Nuclear Physics from Oxford University, and an M.B.A. from the University of New South Wales.

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Nell Cady-Kruse
MD, Head Of Risk, Asia Pacific
CREDIT SUISSE

THE BASEL IMPLEMENTATION SUMMIT



4th March 2008



W. Jason George
Senior Financial Sector Specialist, Financial Stability Institute
BANK FOR INTERNATIONAL SETTLEMENTS



Patrick Ip
Assistant General Manager & Chief Credit Officer
HANG SENG BANK



Tsuyoshi Oyama
Deputy Director-General, Financial Systems and Bank Examination Department
BANK OF JAPAN

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Nick Minogue
Head of Risk Management Group
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Nell Cady-Kruse
MD, Head Of Risk, Asia Pacific
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Dominic Wu
Head Of Operational Risk
NOMURA HONG KONG

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- **Basel II Implementation Summit Day**
4th March 2008
- **Main Conference**
5th & 6th March 2008
- **Workshops:**
 - Credit Portfolio Workshop**
4th March 2008
 - Economic Capital Workshop**
7th March 2008
 - Implementing Advanced Risk Management**
7th March 2008

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