RISK MANAGEMENT COMMITTEE: BANKING SECTOR

Faculty
Anthony Lim

9 March 2023
9.00AM – 5.00PM
RM3,000 before SST

asb.edu.my/executive-education
Program Overview

This program is designed to equip directors especially those sitting on bank risk management committees with a clearer understanding of their roles and responsibilities. It will provide a broad overview of the different bank risks in addition to Bank Negara Malaysia’s regulatory requirements and supervisory expectations with respect to the oversight of such risks. It will also explore the regulatory financial and disclosure requirements whilst comparing and contrasting issues related to risk management in the banking industry. The program will highlight and emphasise the critical role of risk management oversight that is expected of bank directors.

Learning Outcomes

At the end of the program, participants will be able to:

• Articulate the key elements and principles of the regulatory risk management framework.
• Gain understanding on the common pitfalls that lead to risk management failures.
• Learn the key risk indicators and ratios, and how to provide oversight in managing them.
• Learn how to read risk reports and to ask the right questions.

Who Should Attend

• Members of Risk Management Committee
• Board of Directors
• Anyone who might find this helpful
**Program Outline**

**Session 1: Risk Management Oversight**

This introductory session aims to deepen directors’ understanding of the risk management principles and regulatory framework within the banking sector; and to equip directors to provide risk management oversight as required by the regulator.

**Session 2: Lessons from Financial Failures & Regulations**

Using case studies, this session will examine past financial debacles to unravel failures in the management of inherent risks. Reference will be made to the corresponding regulatory enactments to understand baseline regulations and to debate the adequacy of these regulations under differing financial market conditions.

The session will conclude by examining different methodologies in capital management and measurement standards for Credit, Market and Operational Risks components in the computation of the Risk Weighted Capital Adequacy Ratio (RWCR) including the non-quantifiable risks.

**Session 3: Risk-Based Supervisory Framework**

This session will explore the shift from a Rule-based to a Risk-based Supervisory Framework. It will examine the Internal Capital Adequacy Assessment Process (ICAAP) as a robust framework while considering the challenges and trade-off between optimisation of capital solvency versus profitability in the bank.

**Session 4: Integrated Risk Management Framework – A Directors’ Toolkit**

This session will introduce an Integrated Risk Management Framework and the know-how for implementing an effective Dashboard as a useful toolkit to enhance effective control and governance. It will also discuss the potential pitfalls of over-relying on toolkits; and introduce techniques to provide check and balance in mitigating errors in risk reports.
Anthony Lim has over 35 years’ experience in the banking and finance industry, serving in key management positions covering treasury, business banking, investment banking and risk management. He retired in July 2020 after having served as Deputy CEO, and prior to that as independent non-executive director and chairman of the Risk Management Committee for Sumitomo Mitsui Banking Corporation Berhad. He had served in several senior management positions in Malayan Banking Berhad and prior to that, he had worked in ANZ Bank and St. George Bank in Sydney, Australia.

Anthony is a Chartered Banker with the Asian Institute of Chartered Bankers and a Fellow of the Australian Institute of Banking and Finance. He attended the Advance Management Program in the Wharton School of Business from the University of Pennsylvania, USA.

Anthony graduated with a Master Degree in Applied Finance from the Macquarie University, Australia and was a registered securities dealer with the Australian Financial Markets Association.
REGISTRATION FORM

Risk Management Committee: Banking Sector

FEE: RM3,000 before SST

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