3rd Annual Risk Management Conference

SYSTEMIC RISK AND THE CHALLENGES FOR RISK MANAGEMENT

16 to 18 July 2009
The Ritz-Carlton, Millenia Singapore

NUS National University of Singapore

RMI Advancing Risk Management for Singapore and Beyond

IBF The Institute of Banking & Finance

PRMIA

IACPM

3rd Annual Risk Management Conference

SYSTEMIC RISK AND THE CHALLENGES FOR RISK MANAGEMENT

The 3rd Risk Management Conference organized by the Risk Management Institute at the National University of Singapore will highlight the role of "Systemic Risk and the Challenges for Risk Management." The conference will bring together policy makers, senior risk managers, researchers and consultants to discuss the challenges of systemic risk. The policy forum will address questions related to the origins and consequences of systemic risk, and its relation to other types of risk. Sessions will focus on the changing nature of systemic risk and the challenges it has thrown up for governments and market participants. Other themes to be discussed include the relevance of Basel II in a rapidly changing financial system, bank capital and the credit crunch. A panel discussion among senior regulators and risk managers addresses the distinct challenges faced by Asian economies.

"THE CONFERENCE WILL BRING TOGETHER POLICY MAKERS, SENIOR RISK MANAGERS, RESEARCHERS AND CONSULTANTS TO DISCUSS THE CHALLENGES OF SYSTEMIC RISK."

NUS RISK MANAGEMENT INSTITUTE

The NUS Risk Management Institute (RMI) was established in August 2006 as the research arm of the National University of Singapore (NUS) dedicated to the area of financial risk management.

The institute seeks to complement and support Singapore's financial sector's knowledge and expertise in risk management, so as to take on the challenges that arise from globalization, structural change and volatile financial markets. It is supported by the Monetary Authority of Singapore (MAS) under its program on Risk Management and Financial Innovation.

KEYNOTE SPEAKER

Malcolm Knight
Vice Chairman, Deutsche Bank and
Visiting Professor, London School of Economics,
former General Manager and Chief Executive,
Bank for International Settlements

Dr. Malcolm D. Knight is Vice Chairman of Deutsche Bank Global Group. He is responsible for developing a globally-coherent strategy and coordinating DB Group-wide issues on regulation, supervision and financial stability. Concurrently, Dr. Knight is a Visiting Professor in Finance at the London School of Economics and Political Science, a Trustee of the Per Jacobsson Foundation and the Chairman of the Board of Patrons of the European Association for Banking and Financial History.

Dr. Knight has previously served as General Manager and Chief Executive Officer of the Bank for International Settlements, Senior Deputy Governor of the Bank of Canada, and member of the Financial Stability Forum. He was inducted into the Honorary Senate of the Lindau Nobel Prizewinners Foundation in 2006 and the Johns Hopkins University Society of Scholars in 2007. Dr. Knight holds a PhD degree in economics from the London School of Economics and Political Science. He has published widely in the fields of macroeconomics, international finance and banking.

POLICY FORUM | 16 July 2009

This one day forum aims to provide a platform for invited speakers and panelists who are globally recognized experts in the field of financial risk management to share their insights on the challenges of managing systemic risk in volatile financial markets.

Guests of Honor

- Tan Eng Chye, Deputy President (Academic Affairs) and Provost, National University of Singapore
- Chua Kim Leng, Executive Director (Specialist Risk Supervision), Monetary Authority of Singapore

Sessions in Policy Forum

- Implications of Systemic Risk for Risk Management: Experiences from the Subprime Crisis
- The Changing Nature of Systemic Risk and its Regulatory Implications
- Best Practices in Risk Management (Session and Panel Discussion organized by Institute of Banking and Finance)
- Bank Capital and the Credit Crunch: Understanding Bank Behaviour During Time of Stress (Session organized by International Association of Credit Portfolio Managers)

Confirmed Speakers and Moderators

- Jose Isidro N. (Lito) Camacho, Managing Director and Vice Chairman, Asia Pacific Region, Credit Suisse
- David Dredge, FICP and Managing Director, Artradis Fund Management
- Coleman Fung, Chairman, Open Link
- Barry Halliwell, Deputy President (Research and Technology), National University of Singapore
- Chris Matten, Partner, Executive Director, Financial Risk Management, PricewaterhouseCoopers
- Tham Ming Soong, Executive Vice President, Group Head, Risk Management, United Overseas Bank

SCIENTIFIC PROGRAM | 17-18 July 2009

This one and a half day scientific program will follow the format of an academic conference. Concurrent sessions will be devoted to the dissemination of scientific findings on themes related to financial risk management.

Plenary Talks

- Paul Embrechts, Director of RiskLab, and Professor of Mathematics, ETH, Zurich
- Fabio Mercurio, Senior Quant, Bloomberg
- Ruey S. Tsay, H.G.B. Alexander Professor of Econometrics and Statistics, Booth School of Business, University of Chicago

In addition, over 20 internationally competitive papers will be presented. Topics include:

- Derivative pricing models and empirical studies
- Structured products design and analysis
- Operational, market and credit risk modeling
- Corporate risk management theory and practice
- Optimization and computational tools for risk management
- Statistical and econometric techniques for financial problems

Organized by the Risk Management Institute (RMI), National University of Singapore (NUS) in collaboration with the Institute of Banking & Finance (IBF) and the International Association of Credit Portfolio Managers (IACPM). Endorsed by the Professional Risk Managers' International Association (PRMIA).

Fees

Policy Forum only		
16 July 2009	750 SGD	500 USD

Full Conference		
16-18 July 2009	1000 SGD	700 USD
Academic	750 SGD	500 USD
Student	300 SGD	200 USD

Discount Chart	
Early Bird Discount	15% less
Group of 3 Participants	10% less
Group of 5 Participants	15% less
Group of 10 or more Participants	20% less

The Financial Sector Development Fund (FSDF) offers grants to financial sector organisations that sponsor eligible participants to training programs that meet qualifying criteria. This Conference is one of such training programs. For enquiries, please contact the FSDF Secretariat at **6229-9396** or via email at **fsdf@mas.gov.sg**.

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