

RISK
MANAGEMENT

CREDIT RISK MANAGEMENT

7 - 8 AUGUST 2024

DEADLINE TO REGISTER

10 July 2024



OVERVIEW

The programme aims to delve into the intricate art of Credit Risk Management, which, despite its evolving nature, relies on a blend of science and intuition. It begins by instilling a deep understanding of the genuine essence and objectives of risk management. This foundation is crucial before embarking on the journey to master effective risk management practices.

Participants will explore the significance of embracing robust practices to fortify Operational Resilience. Given the undeniable impact of Climate Change on businesses, the seminar will illuminate the risks posed and ways to work towards achieving Carbon Neutrality and a Net Zero state. It will empower attendees to identify and manage Climate Risks within their portfolios, fostering a proactive approach to mitigate adverse effects.

Moreover, the programme will acquaint participants with the quantitative facets of credit risk management. It will demystify concepts like Probability of Defaults, Exposure Given Defaults, and Recovery Rates, elucidating their role in computing Expected Credit Losses. Practical exposure to Monte Carlo simulations will enable attendees to grasp their relevance in Credit Risk Management.

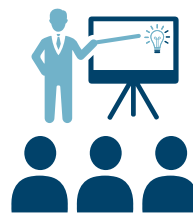
By comprehensively covering these topics, participants will gain a multifaceted understanding of risk management. They'll be equipped to navigate uncertainties effectively, bolster operational resilience, and proactively address climate-related challenges, thereby fostering sustainable business practices in an ever-evolving landscape.

OBJECTIVES

Participants will acquire a good basic foundational grounding in the areas of credit risk exposures that exists within their organisations and the techniques available to manage such risks. This seminar will allow participants to take credit risk management to a truly effective level within their organisations.

METHODOLOGY

Face-to-face training



PROGRAMME DETAILS

DATE	TIME
7 - 8 August 2024	8:30 am - 12:00 pm 1:30 pm - 5:00 pm

***Subject to change

Please refer to www.bilif.com.bn for the latest updates***

WHO IS THIS PROGRAMME FOR?

- Senior Management
- Credit Managers and Personnel
- Risk Management Personnel
- Financial Personnel
- Internal and External Auditors

PROGRAMME OUTLINE

MODULES	
Module 1	Introduction
Module 2	Impact of Enterprise-Wide Risk Exposures
Module 3	Climate Change Risk
Module 4	Link Between Counterparty's Enterprise and Bank's Credit Risk Exposure
Module 5	Role of Credit Risk Managers
Module 6	Concept of Value-at-Risk
Module 7	Credit Risk
Module 8	Basel Capital Accord

PROGRAMME LEADER

DR JEFFERY C.K LIM

Dr. Jeffrey C. K. Lim, certified Financial Risk Manager (FRM) and certified Professional Risk Manager (PRM), is currently the Managing Director of PI ETA Consulting Company, a Treasury & Financial Risk Management Consulting Company.

A Chartered Scientist (C.Sci.), a Chartered Mathematician (C.Math.) and an elected Fellow of the Institute of Mathematics and Its Applications (IMA), U.K. (FIMA), Jeff earned his Ph.D. in Stochastic Financial Modeling from the University of Cambridge in England. Jeff's research interest at Cambridge was in the area of Arbitrage Opportunities occurring in the Mispricing of Financial Options, and his original research culminated in the publication of his doctoral dissertation entitled: "Multi-period Mean-Variance Option Portfolio Strategies".

Jeff was an authorised Securities & Financial Derivatives Representative in London, having been certified by The Securities and Futures Authority (SFA) in England, where he started his career as a Derivatives Analyst with Nomura International in London, England. He subsequently joined NatWest Markets from London, England to become its Head of Currency Structured Products for South and South-East Asia. Jeff then moved to American Express Bank to become its Director of Structured Products, prior to assuming his current position.

Jeff has also contributed to the development and enhancement of talent and infrastructure for Singapore's financial center as a guest Professor at the National University of Singapore's Center for Financial Engineering, where he was responsible for the curriculum of its Master of Science degree program's core modules in Financial Derivatives and Treasury Management. In addition, Jeff has also been invited by the Nanyang Technological University and the Singapore Management University to share his expertise in a similar capacity. In recognition of Jeff's expertise and experience in the field of Treasury and Financial Risk Management, the University of New South Wales Asia appointed Jeff to be its first Adjunct Professor with the university's Division of Business and Humanities.

At PI ETA Consulting Company, Jeff was Principal Inventor in two of the Patents that the company currently holds – one in Treasury & Financial Risk Management Systems, and the other in Knowledge Management Systems.

Professionally, Jeff is a Fellow of both The Global Association of Risk Professionals (GARP), U.S.A. and The Professional Risk Managers International Association (PRMIA), U.S.A. He is also an elected Fellow of the Cambridge Philosophical Society, U.K. (FCPS) and a Life-time Member of The Cambridge Society, U.K. Jeff is also honoured to be a Fellow of The Cambridge Commonwealth Society, U.K., having been previously awarded the Cambridge Commonwealth Trust and the Shell Group of Companies Doctoral Research Scholarship.

As a special recognition of Jeff's professional achievements, on 9 April 1999, Barons Who's Who conferred Jeff with the Barons Fellowship status, making him a Barons Fellow (B.Fel.). This award by their Charter, is limited to only the top 10% of those selected for publication in Barons Who's Who International.

CREDIT RISK MANAGEMENT

■ 7 - 8 August 2024



To apply for the programme, please email your completed form to askSEED@bilif.com.bn by 10 July 2024.

CATEGORIES	STAKEHOLDERS	NON-STAKEHOLDERS
FEE	<input type="checkbox"/> \$ 2,800.00	<input type="checkbox"/> \$ 2,800.00

By completing and signing this form, you hereby agree to the terms and conditions below:

Full Name: IC Number:
Position: Department:
E-mail: Phone:

Full Name: IC Number:
Position: Department:
E-mail: Phone:

Full Name: IC Number:
Position: Department:
E-mail: Phone:

APPROVING OFFICER

Name: Email:
Position: Department:

Please email the invoice to:

Signature and Company's Stamp

Terms and conditions:

Cancellation Policy:

- All cancellation must be submitted to BILIF in writing either by letter or email.
- Any cancellation received 30 days or more prior to the training date will incur a cancellation fee of 10% of the programme fee.
- Cancellation received 8 - 14 days to the training date will incur a cancellation fee of 50% of the programme fee.
- Cancellation of registrations received 7 days or less from the date of training or if the delegate fails to attend the training, he/she will be considered as 'no show' and is subjected to 100% of the programme fee.
- BILIF welcomes and accepts replacement of participants up until a day before the training commences.

Other terms:

- Participants must complete all scheduled sessions and activities for them to receive the certificate of attendance/ completion.
- Payment must be made upon receipt of invoice issued by BILIF.
- BILIF reserves the right to amend, change or cancel the programme at any given time. We will immediately notify participants and organisations if any such changes are to be made.

ABOUT BRUNEI INSTITUTE OF LEADERSHIP AND ISLAMIC FINANCE

Brunei Institute of Leadership & Islamic Finance (BILIF) was established in 2010 as the Centre of Excellence for the finance industry in Brunei Darussalam, providing high-quality learning solutions, including signature and collaborative events for human capacity development in the areas of Islamic finance and leadership.

Under the purview of Brunei Darussalam Central Bank (BDCB), BILIF plays a fundamental role in Pillar 5 of Brunei Darussalam Financial Sector Blueprint 2016-2025 in raising financial industry standards, especially in the areas of Islamic finance.

All of our programmes are accredited by Brunei Darussalam National Accreditation Council as Value Added Qualifications. Since its inception, BILIF has conducted 809 programmes and 83 events for more than 16,900 participants, including a suite of Virtual Instructor-Led Training (VILT) programmes and online events (as of December 2023).

BILIF has forged strategic partnerships with local and international organisations over the past 10 years which have allowed us to bring professional programmes, expertise and opportunities to shape future leaders, experts and innovators, particularly in the areas of Islamic finance and leadership. Amongst these strategic partners include The London Institute of Banking & Finance (LIBF), United Kingdom; the Accounting and Auditing Organization for Islamic Financial Institutions (AAOIFI) and Bahrain Institute of Banking and Finance (BIBF), Bahrain; Islamic Development Bank Institute (IsDBI), Kingdom of Saudi Arabia, Singapore

Management University (SMU), Singapore and INCEIF University, Malaysia. Locally, BILIF has also partnered with two of the top higher education institutions in Brunei Darussalam; Universiti Brunei Darussalam (UBD) and Universiti Sultan Sharif Ali (UNISSA) in our joint efforts to impart invaluable knowledge and skills for students and professionals in not only finance but also other private and government sectors.

Appointed by BDCB, BILIF is the official licensing examination centre for Financial Planning Practitioners' Programme (FPPP) and the Qualifying Examination for Insurance/Takaful Agents (QEFITA). BILIF is also the official examination centre for all examinations under Chartered Institute for Securities & Investment (CISI), UK; Chartered Bankers Institute (CBI), UK; International Compliance Association (ICA) and AAOIFI. BILIF has also recently been accepted as a Pearson Vue Authorised Test Centre which can house more than hundreds of examinations such as Certificate in Climate Risk, Certified Internal Auditor® (CIA®) and Certified Associate in Project Management (CAPM), amongst others.

BILIF has received multiple accolades including the "Best Emerging Islamic Finance Training Institution – Brunei 2021" from the International Finance Awards 2022; "Best Islamic Finance Education & Training Brunei 2021" from the Global Banking & Finance Awards® and "Global Good Governance (3G) Human Resource Development Award 2022" received at the 7th Annual 3G Awards Ceremony. BILIF was also awarded its third "GIFA Excellence Award (Islamic Finance Training & Education) 2022, which has been previously received in 2019 and 2021.

83

Events

809

Programmes
and Examinations

16,900+

Participants

INTERNATIONAL AWARD WINNING INSTITUTE





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for any enquiries

askSEED@bilif.com.bn

*Alternatively, you can also WhatsApp us at
+673 8271140 to learn more about our offerings*