

PI ETA CONSULTING COMPANY

**Understanding The
Anatomy of
Financial Crisis Events
and Its Applications To
Risk Management**

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OUTLINE FOR UNDERSTANDING THE ANATOMY OF FINANCIAL CRISIS EVENTS AND ITS APPLICATIONS TO RISK MANAGEMENT PROGRAM, A 2-DAY PROGRAM

- **Introduction:**
 - Basic Risk Types – Credit, Market and Operational Risks
 - The Foreign Exchange Markets: Floating Rate – Crisis Response of 1970s
- **Crises of the 1970s and 1980s**
 - First Systemic Crisis under Floating Rate System and Early Control Response
 - Credit Squeeze and High US Interest Rates of late 1970s
 - Exchange Rate and Plaza Accord – Orchestrated Unison against Crisis
 - Classic Crisis: Runs on Banks and 1987 Oct Stock Market Systemic Crisis
- **Crisis and Regulatory Response of 1970s and 1980s – Basel I**
 - Basel I Capital Accord: Objectives and Measures
 - Capital Requirement – Credit and Market Risks
- **Crises of the 1990s**
 - Interest Rates: The extreme High, Low and Impact. Cases
 - Capital Flow: Inflow and Outflow - Regulators' Dilemma and Response
 - Capital Flow: Asian Crisis and Capital Control Response
 - Derivatives: Development, Types, Growth, Impact and Crisis.
- **Crisis Management of the 1990s – Basel II**
 - Short coming of Basel I
 - Basel II: Principles, Objectives, Measures
 - Overview of 3 Pillars
- **Crises of the 2000s**
 - WTC 9/11 and SARS: Impact and Response of Financial Institutions
 - Sub-Prime Crisis and Lehman Brothers
 - Related Crisis Events: Merrill Lynch, AIG, Goldman Sach, Madoff Ponzi Scheme
 - List of Largest Bank Failures
 - Post Financial Crisis “Black Swan” Cases: SBC, UBS, JPMorgan
- **Crisis Management of the 2000s – Basel III**
 - Basel III : Principles, Objectives, Measures
 - Regulatory measures - Capital Adequacy Changes and Leverage Ratio
 - Liquidity: Principle, Framework, LCR and NSFR.
 - Related Regulatory Guidelines
 - Timelines
 - Impact on Banking Institutions and Financial System.
- **Conclusion: Current Views and Expectations**

For more information, please contact PI ETA Engagement Resource (PEER) Group at
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PROGRAM FACILITATOR

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Mr. Christopher H. L. Chan is a Business Domain Expert Facilitator with PI ETA Consulting Company.

Chris is currently Assistant General Manager in the Audit Division of a financial institution, covering its group and overseas Global Markets and Risk Management areas. He had been at different periods, Head of Market Risk and Treasury Risk Management Department of a Malaysian commercial bank, and Senior Vice President in the Risk Division of an Investment Bank.

Chris has been in banking for over 37 years, mainly in the field of Treasury Trading and Management, as well as Risk Management. He started his career as a Dealer in a commercial bank, and subsequently to managing a Trading Room over a period of more than 20 years, after which he moved on to Risk Management. His expertise covers area in the Foreign Exchange Market, Money Markets, Fixed Income Instruments and Derivatives, as well as Risk Management and Auditing. He had been involved in Asset-Liability Management and its processes for almost 30 years.

He is actively involved in training via the Malaysian Banking Institute (IBBM), as well as in making presentations to corporate clients through the years. Chris is and has been for many years, an examiner in the IBBM committee that oversee the certificate examination for treasury dealers in the Malaysian banking community. He holds a Bachelor of Economics (BEc.) degree from the University of Malaya and a Master of Business Administration (MBA) degree in Finance from the University of Hull.