



**DATES**  
 August 31, September 7 & 14, 2019  
 Saturdays  
 9:00 am - 5:00 pm

**PROGRAM FEE**  
 Php 18,000.00 (Early Eagle Rate until Aug. 19)  
 Php 19,500.00 (Regular Rate)

**HOW TO REGISTER**  
 Online  
[www.cce.ateneo.edu](http://www.cce.ateneo.edu)

**Email**  
[sales.cce@ateneo.edu](mailto:sales.cce@ateneo.edu)

**Call**  
 +63(2)830.2039

*Schedules and prices may change without prior notice.*

## Risk Management in Banking (Module 1) Principles and Framework

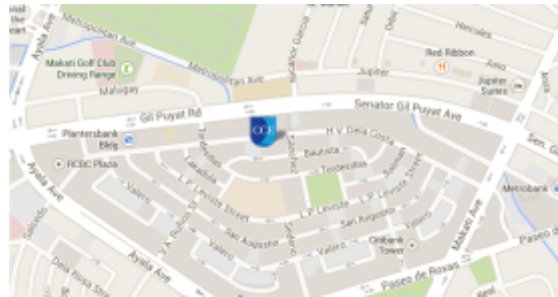
### Package inclusions:

- Program fee
- Training Kit
- AM/PM snacks
- Lunch
- Certificate of course completion
- Risk Management in Banking Module 1 Book



### Venue:

Ateneo de Manila University - Salcedo Campus  
 3/F Ateneo Professional Schools Bldg.,  
 130 H.V. Dela Costa St., Salcedo Village,  
 Makati City, Philippines



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May 7, 2019

## ATENEO - BAP INSTITUTE OF BANKING



ATENEO DE MANILA UNIVERSITY  
 GRADUATE SCHOOL OF BUSINESS



BANKERS ASSOCIATION  
 OF THE PHILIPPINES



## module 1: principles and framework

# bank risk management

The Bank Risk Management (BRM) is a two-module intermediate level qualification and certification on bank risk management. It provides a qualitative introduction to bank risk and bank risk management. The aim is to produce a highly accessible and acceptable guide to the practices and procedures for managing risk in banking to as wide an audience as possible.

It focuses on a wide range of risk management issues such as regulatory, credit, market, operational and liquidity risks. The goal is to assist the student develop a comprehensive understanding of bank risk management activities without getting lost in quantitative mathematical sophistication.

The content is presented in an easily readable format to enable students to understand key qualitative risk factors and how they impact risk management. Each chapter contains numerous illustrative examples and case studies of real life situations to enable students to relate theory to real world events.

The Qualification has two modules:

- Module 1 – Risk Management in Banking: Principles and Framework
- Module 2 – Risk Management in Banking: Risk Models, Capital and Asset Liability Management

## who should attend



- Risk management entry level executive
- Operations
- Internal audit
- Treasury
- Accounting and finance
- Legal

## program director



MR. JOHN PHILIP TE is currently the Vice President at Client Solutions Group of a global commercial bank. He is also the Program Director for the Quantitative Finance and Risk Management Series at the Ateneo Graduate School of Business-Center for Continuing Education (AGSB-CCE). He has lectured extensively on financial risk management, Basel II/III, derivatives, IAS 39/IFRS 9, option pricing, corporate treasury management, and hedging strategies. He is the author of Bank Risk Management Primer, published by the Bankers' Association of the Philippines.

## resource person



MS. MARI TONI BAUTISTA is currently Vice President under Financial Market Sales in ING Bank N.V. Manila Branch. She has established her career footing in banking and finance for more than nine years, holding various posts in asset management, fixed income and derivatives trading, and sales and structuring.

# risk management in banking (module 1) principles and framework

Offers a broad based understanding of the types of risk faced by banks and how these risks may be identified, assessed and managed. It is to enable general banking executives to understand key risk management concepts and discuss developments in bank risk management intelligently.



### Key features of the book:

- **Chapter overview** complete with clear learning objectives
- **Real world illustrations** that relate theories to real world events
- **Illustrative examples** that contextualize and elaborate on new and complex concepts

## program content

- Chapter 1: Concepts of Bank Risks
- Chapter 2: Risk Management Principles and Framework
- Chapter 3: Risk Management Process
- Chapter 4: International Risk Regulation
- Chapter 5: Credit Risk
- Chapter 6: Identification of Credit Risk
- Chapter 7: Operational Risk
- Chapter 8: Identification of Operational Risk
- Chapter 9: Market Risk
- Chapter 10: Liquidity Risk