



The Institute
of Banking



A recognised
college of UCD



Professional Diploma in Advanced Banking Risk Management 2016/2017

Postgraduate Education 2016/2017
www.iob.ie/postgrad

Who we are

THE INSTITUTE OF BANKING

The Institute of Banking is the largest professional institute in Ireland. We are a community of 34,000 members who work in banking and international financial services in both the Republic of Ireland and Northern Ireland.

Professional development of our members through education is at the heart of what we do.

The Institute provides university level programmes to enable our members achieve and sustain their professional qualifications and Continuing Professional Development (CPD) - essential in meeting customer and regulatory expectations.

More than 10,000 of our members studied with us last year and we have over 23,000 CPD members.

Excellence in education – a recognised college of University College Dublin (UCD)

As a recognised college of UCD and the standout banking industry educator, we offer qualifications of the highest academic standard.

We currently offer more than 40 programmes ranging from Professional Certificates (level 7) on the National Framework of Qualifications (NFCQ) to Masters Degree (level 9). We design our programmes to be practical and relevant, and grounded in academic rigour.

SUMMIT FINUAS NETWORK

The Summit Finuas Network is part of the Finuas Networks Programme. The Summit Finuas Network programme is dedicated to providing training and networking opportunities for the international financial services sector.

The Network aims to support the sector in maintaining Ireland's position as a top international financial services centre through investment in the specialist skills and expertise of its workforce. The Network is led by a steering group which includes member companies and the leading financial services industry associations: Financial Services Ireland (FSI); Irish Funds (if); Federation of International Banks in Ireland (FIBI); Dublin International Insurance and Management Association (DIMA); and the Irish Association of Investment Managers (IAIM).

Network activity

The Summit Finuas Network was established in mid-2009. Since then we have delivered over 450 courses to over 7,000 participants from 250 companies operating in the international financial services sector in Ireland. Courses have ranged from specialist workshops in Solvency II and Basel III, certified programmes in Financial Regulation and Complex Financial Instruments up to postgraduate/Masters Level i.e. MSc in Risk Management and the Professional Diploma in Applied Alternative Investments.

Why get involved

- Avail of a comprehensive range of specialist courses designed for the international financial services sector
- Opportunity to significantly reduce training costs through the availability of grant funding
- Provides the opportunity to work with education and training providers to update and amend course content in line with market developments
- Ensure your employees acquire the latest skills to maintain your organisation's competitiveness
- Opportunity to network and collaborate with other member companies

HOW TO GET INVOLVED:

- Sign up for free at: www.summitfinuasnetwork.com
- Telephone:
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+353 (1) 605 1546
- Email: info@summitfinuasnetwork.com
- Tweet us: @summitfinuas
- LinkedIn: @SummitFinuasNetwork

Introduction

WHO IS THIS PROGRAMME FOR?

The Professional Diploma in Advanced Banking Risk Management is a specialist risk management programme specifically designed for senior risk and compliance professionals who are working in senior risk management or related roles in banking, financial institutions or providing risk management advisory services to banks.

This programme has been designed in conjunction with senior risk management and compliance professionals in banking. It covers a broad technical curriculum encompassing the key conceptual foundations of banking risk management and it will enable participants to think strategically in order to manage the key risks in accordance with the bank's competitive advantages and risk appetite.

This programme is designed for:

- Banking and financial institutions' senior risk and compliance professionals who are members of the bank risk committees and related roles including, but not limited to, governance, risk, regulatory and liquidity committees
- Banking, financial and regulatory institutions' senior risk and compliance professionals who are working in risk and compliance roles including:
 - Compliance - Credit review - Capital and credit modelling
 - Conduct risk - Asset and liability management - Market risk
 - Operational risk - Internal audit - Legal - Finance
 - Technology - Change management
- Risk professionals working in the Central Bank of Ireland, National Treasury Management Agency, accountants, business consultants, lawyers and other professionals who provide risk management advisory services.

HOW YOU WILL BENEFIT

This programme will support your professional development and provide you with:

- At the strategic level, an understanding of the sources and nature of the key risks inherent in the banking model and the inter-relationships between those risks, the bank's competitive advantage, capital requirements, regulatory requirements and customer imperatives.
- An understanding of corporate and risk governance and its relevance within the overall business context including global best practice governance standards.
- The current global best practice risk management approaches used by banks to identify, measure, mitigate and manage risks in an enterprise-wide risk context.
- The technical risk skills and knowledge to critically evaluate and implement practical solutions to the key risk challenges facing banks' senior management teams.
- An understanding of the regulatory imperatives that drive risk management in banking and an understanding of what regulators are seeking to achieve.
- An internationally recognised university qualification at masters degree level.

Curriculum

This programme comprises of four modules as follows:

- 01** Risk Governance, Culture, Business and Enterprise Risk Management
- 02** Regulatory and Economic Capital Management, Credit Risk and Pricing for Risk
- 03** Strategic Operational, Conduct and Reputational Risk Management
- 04** Asset and Liability Management (ALM), Liquidity and Market Risk

01

RISK GOVERNANCE, CULTURE, BUSINESS AND ENTERPRISE RISK MANAGEMENT

(NFQ level 9, 10 ECTS)

At the end of this module, participants will understand:

- Corporate governance, including best practice governance standards
- The board responsibilities and expectations of the risk management function
- Risk governance frameworks, risk appetite statements and risk policies
- The duties of directors under common law, company law and the Central Bank's Corporate Governance Code for credit institutions
- The impact of culture, leadership and behaviour on risk profile and the effectiveness of risk management
- The Central Bank's fitness and probity standards
- The role of audit and risk committees, particularly in relation to risk management and an organisation's system of internal controls
- The challenges in setting executive director levels of pay and the link between executive remuneration and excessive risk-taking
- Banking model risks
- Single Supervisory Mechanism
- Enterprise Risk Management (ERM)
- ERM frameworks and how such frameworks are implemented
- Approaches to risk integration and aggregation.

02

REGULATORY AND ECONOMIC CAPITAL MANAGEMENT, CREDIT RISK AND PRICING FOR RISK

(NFQ level 9, 5 ECTS)

At the end of this module, participants will understand:

- Capital planning and scenario planning
- The different types of capital instruments
- CRD IV
- Risk-weighted assets
- Regulatory capital
- Economic capital
- ICAAP and stress testing
- Risk and return methodologies
- Principles of credit risk management
- Credit risk management framework
- Credit models
- Customer grading and scoring
- Calculation of impairment provisions
- Relevant regulation.

03

STRATEGIC OPERATIONAL, CONDUCT AND REPUTATIONAL RISK MANAGEMENT

(NFQ level 9, 10 ECTS)

At the end of this module, participants will understand:

- The requirements and responsibilities of conduct risk management
- Conduct risk frameworks, conduct risk appetite statements, measurement methodologies and global best practices
- Operational risk as a risk management discipline in its own right
- The distinction between operational risk, credit risk, market risk and Sarbanes-Oxley
- The Basel III operational risk implications
- Operational risk capital calculation methodologies
- Reputational risk and its importance as the top strategic business risk.

04

ALM, LIQUIDITY AND MARKET RISK

(NFQ level 9, 5 ECTS)

At the end of this module, participants will understand:

- The role of asset and liability management
- The main pre-crisis practices in liquidity risk management that led to unstable balance sheet structures
- How the regulatory landscape has changed in response and the resulting new requirements
- The impact of current regulatory developments on balance sheet structures
- The underlying risks inherent in a balance sheet, e.g. liquidity risks, interest rate risks etc.
- The critical evaluation of the strategic considerations of balance sheet management under various different scenarios
- Market risk, crisis and regulation
- Value at risk
- Derivative markets: size and turnover
- Counterparty credit risk
- Interest rate risk in the banking book.

Further Information

AWARD

Upon successful completion of the four modules of this programme you will be awarded the **Professional Diploma in Advanced Banking Risk Management** from UCD (at postgraduate level 9).

ENTRY REQUIREMENTS

The minimum entry requirements for the programme are:

- Honours degree (second class honours grade 2 award or higher) in business or in a relevant cognate discipline and have at least three years' experience in a banking role
- Or
- Have completed the Professional Diploma in Banking Risk Management Practices (at level 8) and have at least three years' experience in a risk role
- Or
- Admission may also be considered for experienced professionals, who do not meet the admission requirements as set out in a) or b), where they can demonstrate learning through work and training which makes them a suitable candidate for the programme, i.e. they will have significant experience in a senior risk role with responsibility for risk decisions.

PROFESSIONAL BODY MEMBERSHIP

You must be a current member of The Institute of Banking, or become a member, to register for this programme. Membership is currently €40 per calendar year.

DELIVERY

This programme is delivered on a part-time basis and for each module, lectures will take place in Dublin city centre (IFSC).

Each 5 ECTS module comprises of up to 15 delivery hours per semester (i.e. up to 5 evenings) and each 10 ECTS module comprises of up to 30 delivery hours per semester (i.e. up to 10 evenings).

DURATION

From 3 October 2016, the programme will be delivered over four semesters.

ASSESSMENT

Assessment is a combination of continuous assessment and an end of semester written examination.

The pass mark is 40% in all modules in line with UCD academic policy.

FEES

The programme fee is €3,300.

Summit Finuas Network price €2,480^{***}

We encourage candidates to register for the full academic year but if you choose to register on a per module basis the fees are broken down as follows:

Module	Fees	Summit Finuas Network
Semester 1 2016/2017		
Risk Governance, Culture, Business and Enterprise Risk Management	€1,100	€825*
Semester 2 2016/2017		
Regulatory and Economic Capital Management, Credit Risk and Pricing for Risk	€550	€415**
Semester 3 2016/2017		
Strategic Operational, Conduct and Reputational Risk Management	€1,100	€825**
Semester 1 2017/2018		
ALM, Liquidity and Market Risk	€550	€415**

Fees will be reviewed annually.

* 2016 modules are eligible for Summit Finuas Network funding for a limited number of places on a first come first served basis.

** The availability of funding for modules in future semesters will be confirmed in advance of their commencement.

Tax relief may be available to candidates who are paying fees in a personal capacity. Further information is available from www.revenue.ie.

SUBMISSION OF APPLICATION/REGISTRATION

Applications are currently being accepted online by clicking 'Apply Now' on www.ioib.ie/abrm.

Closing date for applications is 9 September 2016.

Following successful application the deadline for completing registration and payment authorisation is 16 September 2016.

PROGRAMME COMMENCEMENT

The programme commences on 3 October 2016.

INTERESTED? NEXT STEPS

For further information on this programme visit www.ioib.ie/postgrad or you can contact:

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