EDUCATE — ENABLE — EMPOWER

RISK MANAGEMENT

LEVEL 9

Professional Diploma in

Advanced Banking Risk Management

2023—2024

iob

A recognised college of UCD

IFS Skillnet

Who we are

IOB

IOB is a professional community of over 33,200 members who work in banking and the international financial services sector. Professional development of our members through education is at the heart of what we do. IOB 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 7,400 individuals studied with us last year and over 23,000 members are registered for CPD schemes administered by IOB.

Excellence in education – a recognised college of UCD

As a recognised college of University College Dublin (UCD) and the standout financial services educator, we offer qualifications of the highest standard. We currently have more than 40 programmes ranging from Professional Certificates (level 7) on the National Framework of Qualifications (NFQ) to Masters Degrees (level 9). We design our programmes to be practical and relevant, and grounded in academic rigour.

IFS Skillnet

The IFS Skillnet is co-funded by Skillnet Ireland and member companies. The IFS Skillnet 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.

Network activity

The IFS Skillnet was established in mid-2009. Since then we have delivered over 2,000 courses to 15,000 plus participants from 430 companies operating in the international financial services sector in Ireland. We support our members to upskill in areas such as digitalisation, ESG, leadership, people skills, project management and regulatory compliance.

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.ifsskillnet.ie
- Email: info@ifsskillnet.ie
- Tweet us: @ifsskillnet
- LinkedIn: @ifsskillnet



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 you 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:

- An internationally recognised university qualification at master's degree level from University College Dublin
- 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.

PRMIA Partnership - Global Associate PRM (aPRM)

We are delighted to expand our partnership with PRMIA to our Level 9 Risk offerings.

PRMIA is a global brand in risk management education with more than 50,000 members worldwide. Over 2,400 companies employ PRMIA designates, demonstrating that employers around the world realise that PRMIA's education programmes equip participants with the specialised knowledge and skills necessary to succeed in the dynamic banking industry. PRMIA is active in nearly every major financial centre worldwide with members in over 65 countries.

"The Professional Risk Managers' International Association (PRMIA) is proud to announce its continuing partnership with the IOB. PRMIA are already partnered with IOB on their level 8 Professional Certificate in Conduct Risk Culture and Operational Risk Management. Those that earn this Professional Certificate at level 8 also receive the PRMIA Operational Risk Management Certificate, allowing a global PRMIA Certificate to be added to this already outstanding IOB offering. Additionally, in relation to our Associate PRM (aPRM), another PRMIA global Certificate, we are delighted to extend this partnership to IOB's postgraduate offerings, specifically the Professional Diploma in Advanced Banking Risk Management and Professional Diploma in Advanced Operational Risk Management in Financial Services programmes."

Justin C McCarthy
CEO, PRMIA

PRMIA INSTITUTE
The Professional Risk Managers' International Association

Curriculum

NFQ: Level 9
Academic credits: 30 ECTS
Modules: 4
Awarding body: UCD

This programme is comprised of four modules as follows:

1. **Risk Governance, Culture, Business and Enterprise Risk Management**
2. **Regulatory and Economic Capital Management, Credit Risk and Pricing for Risk**
3. **Strategic Operational, Conduct and Reputational Risk Management**
4. **Asset and Liability Management (ALM), Liquidity and Market Risk**

1. 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.

2. 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.

3. 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.

4. 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 this programme you will be awarded the Professional Diploma in Advanced Banking Risk Management from UCD.

This is a level 9 qualification on the National Framework of Qualifications and carries 30 ECTS.

PRMIA and their Associate Professional Risk Manager (aPRM) global certi icate

Graduates can then apply directly to PRMIA to be awarded the globally recognised PRMIA Associate Professional Risk Manager (aPRM) global certificate.

Delivery

This programme is delivered online on a part-time basis.

Each 5 ECTS module comprises of up to 18 delivery hours per trimester and each 10 ECTS module comprises of up to 24 delivery hours per trimester.

Duration

The programme will be delivered over a maximum of four trimesters. Each module runs once a year and it is possible to join in any trimester.

Assessment

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

Entry requirements

The minimum entry requirements for this programme are as follows:

- An Honours degree (min 2.2 L8 NFQ)

or

- Admission may also be considered for experienced professionals who do not meet the admission requirements as set out above, where they can demonstrate knowledge through their work (i.e. they have more than 5 years' experience in a management role).

Professional body membership

You must be a current member of IOB, or become a member, to apply for this programme.

Fees

The programme fee is €4,790. IFS Skillnet price €3,500*/**

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:

* 2023-2024 modules are eligible for IFS Skillnet funding for a limited number of places on a first come first served basis.

** The availability of funding for modules in future trimesters 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

Module	Fee	IFS Skillnet Price
Autumn Trimester October 2023 - January 2024		
Risk Governance, Culture, Business and Enterprise Risk Management	€1,595	€1,165*
Spring Trimester February 2024 - May 2024		
Regulatory and Economic Capital Management, Credit Risk and Pricing for Risk	€800	€585**
Summer Trimester June 2024 - September 2024		
Strategic Operational, Conduct and Reputational Risk Management	€1,595	€1,165**
Autumn Trimester 2023-2024 or 2024 - 2025 October - January		
ALM, Liquidity and Market Risk	€800	€585**

How to apply

Please visit
iob.ie/programme/advanced-banking-risk-management

If demand from applicants exceeds the number of available places, a waiting list will apply.

Contact us

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IOB Learn

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Access exclusive content

Review the latest industry insights and thought leadership on financial services. Follow content channels in topics such as risk, compliance, digital innovation and ESG to stay up to date with sector trends and best practices.

Learn at your own pace

Learn at a time and pace that suits you with the full library of archived IOB events and webinars. IOB Learn is your ticket to the conversations that matter.

Explore your module and CPD resources

Find your module materials, resources and CPD content for professional designations on one dedicated platform.

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Skillnet IRELAND

An Roinn Breisoideachais agus Ardoideachais, Taighde, Nuálaíochta agus Eolaíochta
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