Bank Risk Management

Identify, assess and manage risk in an evolving banking landscape
INTRODUCTION

Bank Risk Management (BRM) is a two-module intermediate-level certification that provides a comprehensive body of knowledge to those who aspire to be risk specialists. It focuses on the types of risks faced by banks and how these risks may be identified, assessed and managed. The application of risk management tools and techniques is presented to enhance the understanding of managing risks in a volatile banking environment.
Module 1: Risk Management in Banking: Principles and Framework

Module 1 offers a broad-based understanding of the types of risk faced by banks and how these risks may be identified, assessed and managed. It enables banking practitioners to understand fundamental risk management concepts and discuss key developments in the current banking operating environment. Candidates are encouraged to spend at least 100 hours (through self-study and classroom time) to complete Module 1.

Module 2: Risk Management in Banking: Risk Models, Capital and Asset Liability Management

Module 2 builds upon the concepts learned in Module 1 and enhances the qualitative understanding of risk management techniques through numerical examples, allowing risk managers to develop solutions that further strengthen their understanding of risk management. It caters to specialist risk management professionals who aim to gain a deeper understanding of risk management theories and apply market, credit, operational and liquidity risk management tools.

Content Structure Overview

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

Combining both qualitative and quantitative approaches, it provides risk professionals with the opportunity to interpret the results derived from risk management quantification tools to make informed decisions related to risk management. Candidates are encouraged to spend at least 150 hours (through self-study and classroom time) to complete Module 2.

Content Structure Overview

Chapter 1: Introduction to Risk Models
Chapter 2: Credit Risk Models
Chapter 3: Operational Risk Models
Chapter 4: Market Risk Models
Chapter 5: Asset and Liability Management
Chapter 6: Capital Management
Chapter 7: Regulatory Approaches
## BANK RISK MANAGEMENT (BRM) CERTIFICATION PATHWAY

### STANDARD ROUTE

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<tr>
<th>QUALIFICATION</th>
<th>MEMBERSHIP</th>
<th>ENTRY REQUIREMENTS</th>
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<tbody>
<tr>
<td>Bank Risk Management (Must complete Modules 1 and 2)</td>
<td>Associate</td>
<td>Available to individuals who possess:</td>
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<td>• a recognised Degree; or</td>
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<td>• a recognised Certificate/Diploma with 3 years of risk or banking experience; or</td>
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<td>• SPM or an equivalent qualification with 6 years of risk or banking experience.</td>
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### ACCELERATED ROUTE

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<th>QUALIFICATION</th>
<th>MEMBERSHIP</th>
<th>ENTRY REQUIREMENTS</th>
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<tbody>
<tr>
<td>Bank Risk Management (Must complete Module 2 only)</td>
<td>Associate</td>
<td>Available to individuals who possess:</td>
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<td>• the Financial Risk Manager (FRM) certification from the Global Association</td>
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<td>of Risk Professionals (GARP); or</td>
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<td>• the Professional Risk Manager (PRM) certification from the Professional Risk</td>
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<td>Managers’ International Association (PRMIA).</td>
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Note: The accelerated route is not an automatic entitlement. A formal application must be submitted together with the relevant documents for AICB’s evaluation. Please refer to the AICB website for more information.

### ASSESSMENT

Module 1: 100 independent multiple-choice questions (MCQs)
Module 2: 80 MCQs comprising 60 independent MCQs and 20 case-based MCQs

To assist learning, applicants are provided with relevant study texts and online learning support, including mock exams.
MEMBERSHIP AND PROFESSIONAL DESIGNATION

Membership with a professional body is an added value proposition and a mark of public recognition and commitment to ethical values. Membership begins with enrolment in the BRM programme. Upon completion, members will be upgraded to ‘Associate’ status and are entitled to use the membership designation, ‘Associate, AICB’. Members maintain their professional designations and memberships by fulfilling the annual Continuing Professional Development obligations and adhering to the Code of Professional Conduct.

CONTINUING PROFESSIONAL DEVELOPMENT

Individual Members of AICB must comply with the Continuing Professional Development (CPD) requirements:

- Affiliate Members are required to undertake at least 5 hours of structured CPD in ethics every 2 years.
- Associate Members and Chartered Bankers are required to undertake at least 35 hours of relevant CPD activity in each calendar year, of which 20 hours must be structured CPD. At least 10 hours of the structured CPD must be in areas directly related to banking and 5 hours of the structured CPD in ethics.

PREPARATORY WORKSHOP

Examination preparatory workshops are conducted by the Asian Banking School (ABS). For further details, please visit www.asianbankingschool.com

ENROLMENT

To enrol, please visit www.aicb.org.my
ASIAN INSTITUTE OF CHARTERED BANKERS

The Asian Institute of Chartered Bankers (AICB) is the professional body for the banking industry in Malaysia. The Institute aims to elevate the professional and ethical standards of banking practitioners and create a banking workforce which subscribes to high standards of professional conduct, knowledge and competence. AICB is governed by a Council comprising representatives from Bank Negara Malaysia, The Association of Banks in Malaysia and the Malaysian Investment Banking Association. With a mission to develop talent in the banking industry, AICB continues to ensure that its professional qualifications are aligned to industry needs in order to equip banking talent with the requisite skills and values to meet the evolving banking landscape. AICB also supports members’ growth through various learning and thought leadership initiatives.

ASIAN BANKING SCHOOL

The Asian Banking School (ABS) is the industry provider of premium learning development programmes. Dedicated to developing talent, it specialises in professional banking education that covers a comprehensive list of banking areas that are designed and developed in-house by its Specialist Training Consultancy Team or in collaboration with strategic learning partners that include some of the top business schools in the world. It offers relevant, practical and innovative training programmes for bankers at all levels through its suite of Executive Education, Public, In-House and Graduate Training Programmes, as well as Professional Qualifications-related training workshops. It also provides a broad spectrum of consultancy services that are tailor-made to meet organisational needs and strategic objectives.

Asian Institute of Chartered Bankers (35880-P)

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