

# PROFESSIONAL LEARNING WORKSHOP



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# Risk Management for Investment Professionals

8 and 15 August 2026 | 9:00AM - 5:00PM | Venue: Ortigas



## Registration Fees

Early Bird Rate	: Php 29,118.88 (until June 30, 2026)
Regular Rate	: Php 32,478.88
CFA Members/Faculty	: Php 24,638.88

*Registration Link*

*Scan here to register*

<https://bit.ly/RMW2026>



**Details**

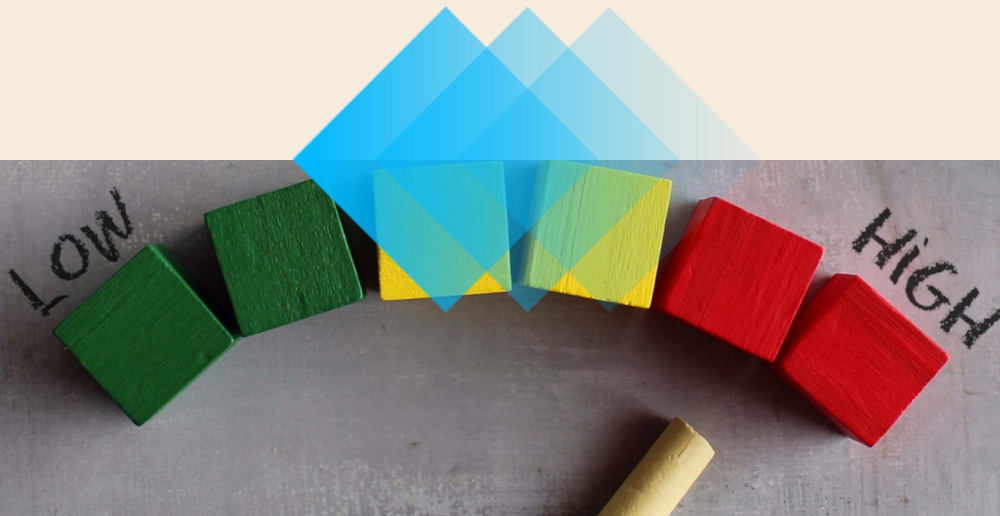
## Registration Details (VAT Inclusive)

CFA Members	: Php 24,638.88
Faculty/Sponsors	: Php24,638.88
Early Bird Rate	: Php 29,118.88 (until June 30, 2026)
Regular Rate	: Php32,478.88
Deadline of Registration	: July 31, 2026
Registration Link	: <a href="https://bit.ly/RMW2026">https://bit.ly/RMW2026</a>
Date	: August 8 and 15, 2026
Time	: 9:00am - 5:00pm
Venue	: Ortigas (TBA)

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## Contact Persons

Registration	Precious Canoza-Miranda Program Manager <a href="mailto:precious.canoza@cfaphilippines.org">precious.canoza@cfaphilippines.org</a>
Billing and Payment	Riena Tolores Operations Associate <a href="mailto:riena.tolores@cfaphilippines.org">riena.tolores@cfaphilippines.org</a>



## About the Speaker

**Mr. Jean-Pierre Charmaille, CFA**  
**Senior Investment Specialist, Asian Development Bank (ADB)**  
**CFA Charterholder | Risk Management Expert | Investment Professional | Former Mathematics Educator**



Jean-Pierre Charmaille, CFA, is a seasoned investment and risk management professional with nearly three decades of experience spanning pension funds, insurance companies, asset-liability management (ALM), fixed income investing, quantitative modeling, and enterprise risk management. He currently serves as Senior Investment Specialist at the Asian Development Bank, where he oversees investments for the Staff Retirement Plan and leads strategic initiatives in dynamic asset allocation and liability-driven investing.

A CFA charterholder since 2003 and a certified Professional Risk Manager (PRM), Jean-Pierre has held senior leadership roles in major financial institutions across Europe and Asia, including the Pension Protection Fund in the United Kingdom, where he directed financial risk management for a £35 billion portfolio. His expertise covers investment management, quantitative methods, fixed income, derivatives, stress testing, asset-liability management, and financial modeling.

Beyond his industry accomplishments, Jean-Pierre has a passion for education and professional development. He taught mathematics in a French high school after ranking 183rd out of 1,623 candidates in France's highly competitive Agrégation Externe de Mathématiques examination. He is known for his ability to simplify complex quantitative concepts and connect theory with practical, real-world applications.

Drawing on extensive experience in portfolio management, risk analytics, and financial decision-making, Jean-Pierre brings a unique blend of technical rigor, practical insight, and engaging instruction to his workshops, helping participants develop both conceptual understanding and professional competence.

# DAY 1

## 9:00-10:00AM **Session 1:** Foundations of Risk and Risk Management

- What is risk?
- Why risk and return are inseparable in investing.
- Definition and purpose of risk management.

*Interactive Exercise TBD*

## 10:00-10:15AM **Morning Break**

## 10:15-12:30PM **Session 2:** The Risk Management Process and Framework

- The full risk management process:
  - Define risk tolerance
  - Measure risks
  - Monitor risks
  - Modify risks
- The risk management framework:
  - Risk governance
  - Risk identification & measurement
  - Risk infrastructure
  - Policies & processes
  - Monitoring & mitigation
  - Communications
  - Strategic risk analysis

*Group Activity TBD*



12:30-1:30PM **Lunch Break**

1:30-3:00PM **Session 3: Risk Governance, Risk Culture and Risk Tolerance**

- What is risk governance.
- The role of:
  - Board
  - Risk management committee
  - Chief Risk Officer
- Enterprise Risk Management (ERM)
- Determining risk tolerance/appetite

*Interactive Exercise TBD*

3:00-3:15PM **Afternoon Break**

3:15-5:00PM **Session 4: Risk Budgeting in Portfolio Contexts**

- What is risk budgeting?
- Allocating risk by:
  - volatility
  - beta
  - factors
  - scenario loss
- Why risk budgets vs asset-class allocation.

*Exercise TBD*

5:00-5:15PM **Conclusion**



## DAY 2

9:00-9:15AM

**Day 1 Recap**

9:15-10:30AM

**Session 5: Identifying Financial and Non-Financial Risks**

- Financial risks
  - Market risk
  - Credit risk
  - Liquidity (transaction-cost) risk
- Non-financial risks
  - Settlement
  - Legal, regulatory, tax, accounting
  - Model risk & tail risk
  - Operational risks (rogue traders, cyber, business interruption)
- Interactions between risks

*Exercise TBD*

10:30-10:45AM

**Morning Break**



**10:45-12:30PM Session 6: Measuring Risk – Tools and Applications**

- Risk metrics
  - Volatility, beta
  - Duration
  - “The Greeks” (delta, gamma, vega, rho)
- Tail risk measures:
  - VaR (definition and limitations)
  - CVaR
  - Extreme Value Theory
- Non-financial risk quantification challenges.

*Worksheet exercise or  
analyses of risk report TBD*

**12:30-1:30PM Lunch Break****1:30-3:00PM Session 7: Modifying Risk – Prevention, Acceptance, Transfer, Shifting**

- Four major approaches:
  - Prevention & avoidance
  - Acceptance (self-insurance, reserves)
  - Risk transfer (insurance)
  - Risk shifting (derivatives)
- How to choose which method: assessing cost vs benefit vs risk tolerance.

*Applied Case TBD*



3:00-3:15PM

**Afternoon Break**

3:15-5:00PM

**Session 8: Scenario Analysis and Stress Testing for Investment Professionals**

- Designing scenarios (macro-driven, factor-driven, idiosyncratic).
- Stress testing interactions.
- Using stress tests to inform strategic decisions.

*Activity TBD*

5:00-5:15PM

**Conclusion**

## General Refund, Substitution, and Cancellation Policy

The General Refund, Substitution, and Cancellation Policy applies to all events unless a specific event explicitly modifies it.

- 1. Registration:** Interested participants must complete the official online registration form for the event.
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