

KYLE MARIE M. MANGULABNAN

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EDUCATION:

Bachelor's Degree (2014-2017) **University of the Philippines – Diliman**
Bachelor of Science in Mathematics, graduate

(2013- 2014) **University of the Philippines – Los Banos**
Bachelor of Science in Mathematics, first year

Basic Education (2001-2013) **De La Salle Lipa**
Integrated School: Kindergarten to Grade 10

WORK EXPERIENCE:

(Jul 2017 - Feb 2018) **MUFG Bank Ltd. - Manila Branch**
Credit Risk Management Department, Credit Middle Office Staff

- Ensures effective monitoring and control of credit risk management items in proper observance of authorities, limits and required ratios set by regulators and/or head office

(Mar 2018 - June 2021) Operational and Market Risk Management Department, Risk Management Staff (L 1&2)
Duration: Level 1 Staff from March 2018 to June 2019
Level 2 Staff from June 2019 to June 2021

- Assist in the management and control of liquidity, market and interest rate risk

(June 2021 - present) Operational and Market Risk Management Department, Risk Management Analyst

- Formulates and implements approved risk policies and procedures to measure, monitor and control the market, liquidity and interest rate risks in the Bank's products and activities.
- Act as the department's point person for market risk-related reports/requirements from the region or Head Office
- Assist in the development of stress testing models and simulations for IRRBB, market risk and liquidity risk.
- Performs risk analysis such as backtesting of the VaR model, behavioral analysis of balance sheet items.
- Suggests point for enhancement of risk methodologies to follow the best practices in the market that are applicable to the bank. Implement and monitor Basel-related regulations for market and liquidity risk.
- In charge of the preparation of BSP reports (LCR, NSFR)
- In charge of the preparation of materials and minutes of the monthly Market and ALM Committee (MALCO) meeting, as well as generating the daily and monthly risk reports for market, interest rate and liquidity risk.
- Generates the mark-to-market reports of derivatives and structured products.
- Initiates streamlining measures in the departments procedures

- Updates manuals and procedures in conformity with changes in Head Office policies/procedures, local regulations and recommends revision, if necessary.
- Prepares and monitors risk reports and monitors the proper observance of authorities, limits and required ratios set by BSP and/or Head Office.
- Ensures accuracy of market data captured from service providers, as well as its proper recording into the Bank's data systems.
- Prepares reports required by other departments, Head Office, BSP and other external regulatory agencies
- Conducts internal trainings (i.e. derivatives and structured products workshop) for the support units
- Work in coordination with other departments, regional and HO to achieve the department/bank's targets

SKILLS AND COMPETENCIES

- Financial Industry: Skilled in Market Risk, Liquidity Risk and Credit Risk, as well as middle office functions.
- Mathematics Background: Basic and College Algebra, Calculus, Actuarial Science, Differential Equations and Applications, Number Theory, Numerical Analysis, Combinatorics, and Mathematical Statistics
- Software literacy: Basic Python, Latex, and Microsoft Office Applications including VBA programming
- Language literacy: Fluent in Filipino and English languages, basic Japanese language
- Team player but has the ability to work alone with minimal supervision

SEMINARS ATTENDED/EXTRA-CURRICULAR ACTIVITIES:

Attendee <u>Bankers Institute of the Philippines (BaiPhil)</u>	Specialized seminars: Basics of Financial Math (September 15, 2018) Basics of Fixed Income Securities (September 22, 2018) Foreign Exchange Contracts -Spot, Forwards and FX Swaps (October 6, 2018) Interest Rate Swaps/Currency Swaps (October 13, 2018) Bootstrapping/ Forward Rate Agreements (October 20, 2018) Financial Options (November 10, 2018)
<u>Money Market Association of the Philippines (MART)</u>	Liquidity Coverage Ratio Webinar (September 25, 2020) Net Stable Funding Ratio Webinar (August 28, 2020) Interest Rate Risk in the Banking Book Webinar (September 11, 2020) Liquidity Stress Testing Webinar (September 30, 2020)
Project Head	Net Stable Funding Ratio System Project (Phase 1 & 2) Duration: July 2018 - Jan 2020
Participant	Southeast Asian Mathematical Society School on Algebraic Geometry Vietnam Academy of Science and Technology, Hanoi, Vietnam February 29, 2016 – March 11, 2016
Presenter	2017 Mathematical Society of the Philippines Annual Convention The Oriental Legazpi, Legazpi, Albay, Philippines May 29, 2017 - May 31, 2017

Nominee	Institute of Mathematics, University of the Philippines-Diliman A q- and p,q- Analogue of the Bi-Periodic Fibonacci Sequence Best Undergraduate Thesis
Student Assistant	Institute of Mathematics, University of the Philippines – Diliman Under former Directress Marian P. Roque, PhD. January 2017- June 2017
Member <u>UP Mathematics Club</u>	University of the Philippines – Diliman Ways and Means Committee, Secretary (Jan 2015-July 2015) Secretariat Committee, Head (Aug 2015-May 2016) Academic Affairs Committee, Member (Jan 2016-May 2017) Membership Committee, Member (Jan 2017-May 2017)
<u>College Varsity</u>	College of Science Volleyball Varsity, Member (August 2014- May 2017) College of Science Volleyball Varsity, Captain (August 2015- May 2017)
Member	University of the Philippines – Los Banos UPLB Volleyball Club (2013-present) UPLB Women’s Volleyball Team (2013)