

Interest Rate Risk in the Banking Book

Amsterdam, 12 - 13 June, 2018

VIEW THE
AGENDA

This training course will provide attendees with an in-depth understanding of the intricacies of IRRBB management, focusing on the different metrics involved and examining best practice approaches to modelling interest rate risk. The course will cover a range of key topic areas including approaches to implementing a measurement and reporting solution, addressing key challenges of running stress testing exercises and examine enhanced disclosure requirements.

Course highlights

- Assess the IRRBB regulatory landscape post-implementation
- Understand the value and income metrics approach
- Identify a risk measure that effectively captures CSRBB
- Examine the evolution of IRRBB systems and processes
- Address key challenges of running stress testing exercises
- Industry experts and experienced practitioners make up a multi-speaker format

Who should attend

This course is primarily aimed at those working with the interest rate risk in the banking book regulation however Risk Training welcomes anyone who would benefit from this training. Specific job titles may include but are not limited to:

- Risk Modelling
- Asset-Liability Management
- Market Risk
- Treasury Risk
- Liquidity Risk
- Balance Sheet Risk
- Stress Testing
- Credit Risk
- Capital Management
- Regulatory Reporting

Hosted by:

Risk.net

training.risk.net/bankbook-nl

Learning outcomes

- Key IRR Challenges including behavioural assumptions, yield curve risk and basic risk
- Approaches to modelling IRRBB
- Current and future IRRBB governance considerations
- Understand the regulatory landscape
- Defining IRRBB risk appetite
- Using disclosure requirements to enhance current IRRBB practice

Testimonials

Risk Training Testimonials:

'Very dynamic. Nice to have various different speakers. Very good to have full-time presence from Incisive logistics staff. Speakers were all very technical and worthwhile.'

European Central Bank

'Knowledgeable speakers and thoughtful presentations.'

Accenture

'The speakers were very good and the topic was very interesting to me.'

BBVA



AGENDA



PRICING



EVENT VENUE

Registration Queries:

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