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## Interest Rate Risk in the Banking Book - New York

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**Date :** Feb 28, 2018 - 09:00 AM - Mar 01, 05:00 PM

**Event URL :** <http://www.nyeeventslist.com/events/interest-rate-risk-in-the-banking-book-new-york-feb-2018>

**Organizer :** Risk Training

**Venue :** Downtown Conference Centre

**Location :** 157, William Street  
New York, NY, USA, ZIP: 10038  
Phone: +44 (0) 207 316 9354

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**Ticket Price: Early Bird Rate: USD 2199, 3 for 2 Early Bird Rate: USD 1466, Standard Rate: USD 2399**



The Basel Committee issued revised standards for interest rate risk in the banking book in April 2016 and in 2018 they will expect organisations to be compliant. The first day will look at the complexity of IRRBB including sessions focusing on IRR metrics, risk appetite and designing scenarios and sensitivity analysis. The second day will look at behavioural modelling, funds transfer pricing and data systems and their challenges in relation to IRRBB.

Course Highlights:

- The different challenges of using the value and income approaches
- How to derive value from risk appetite
- Designing scenarios for scenario and sensitivity analysis

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- Organising your balance sheet and understanding funding of the banking book
- Understanding behavioural modelling and model development for mitigating interest rate risk
- Discussing data challenges within interest rate risk in the banking book

**Learning Outcomes:**

By the end of the two days, delegates will have new or improved knowledge of:

- Insight on the capital requirements faced in the banking book as well as future implications and proposed timelines
- Analyse the strengths and weaknesses of the different metrics that can be used when calculating and mitigating risk
- Understand how US banks will be affected in the future
- Examine the need for accurate stress testing based on different severity scenarios
- Perspective on ways to structure an economic capital model
- Understand how data is becoming increasingly important in adding value to mitigating risk in the banking book
- Insight into assessing strengths and weaknesses within funding of the banking book, how this is done and the impact of regulation.

**URL:**

Booking: <https://go.evvnt.com/190457-1?pid=4528>

**Event Categories :** Finance,