With the final EBA guidelines looming, ensure you are utilising resources to streamline and advance IRRBB management.

Vienna, Austria
27th – 29th June 2018

Attending This Premier marcus evans Conference Will Enable You to
- Establish a strategic approach to EBA’s final IRRBB guidelines addressing system and data challenges
- Advance behavioural modelling for non-maturing deposits and equities
- Extract insights from behavioural models and scenario analysis to actively manage interest rate risk
- Understand the implications of IRRBB on capital giving consideration to ICAAP
- Draw the line between IRRBB and FRTB for each desk with concern to the impact

Workshop on the 27th June 2018
A deep dive into the exploration of individual behavioural models under the updated IRRBB guidelines

Learn from Key Practical Case Studies
- mBank explore correct modelling of non-maturing deposits and prepayment deposits for IRRBB
- Hrvatska Postanska Banka analyse interest rate risk alongside liquidity management from a total bank perspective
- Raiffeisen assess EVE and NII under IRRBB requirements
- Rabobank reveal steps to take in order to facilitate the discussion with the board regarding IRRBB sensitivities

Expert Speaker Panel
- Alexander Tsorlinis
  Head of Market Risk Management
  Raiffeisen Bank International
- Andrej Hronec
  Head of Treasury and ALM
  VÚB
- Jeff Simmons
  Managing Director,
  Head of Enterprise Risk
  The Bank of Tokyo-Mitsubishi UFJ
- Mads Gydesen
  Chief Risk Manager
  Danske Bank
- Sander Boogmans
  Head of Interest Rate Risk Management
  ING
- Kristin Vollrath
  Head of Treasury Risk Control
  UBS
- Cristiano Bonisoli
  Head of ALM
  Banco BPM
- Beata Lubinska
  Senior Market Risk Manager
  MeDirect Group
- Blażej Wajszczuk
  Senior Dealer
  BGZ BNP Paribas S.A
- Massimo Pedroni
  Senior Partner
  Prometeia
- Marco Castagna
  Head of Centralised Treasury Management
  Intesa Sanpaolo
- Frank Mulder
  Head of Interest Rate Risk Management and Strategy
  Rabobank
- Sergey Kharinov
  First Deputy Head
  of Internal Treasury
  Russian Agricultural Bank
- Anja Bozak
  Head of Group Market and Liquidity Risk
  Addiko Bank
- Tihomir Bublic
  ALM Director
  Hrvatska Postanska Banka
- Bernhard Krob
  Head of Risk Management Systems
  BVR
- Katie Duggan
  Balance Sheet Risk Manager
  Investec
- Jacek Rzeżnik
  Head of Market and Liquidity Risk
  mBank
Day One

28th June 2018

08.30 Registration and Coffee

09.00 Opening Remarks from the Chair

09.15 Case Study
Advance IRRBB infrastructure in accordance to the updated EBA guidelines
• Overview of the optimal systems under which IRRBB is calculated across banks
• Steps to updating your IRRBB systems
• Milestone in efficiency: streamline your IRRBB system upgrade processes and systems capabilities
• Key challenges in the overhaul of IRRBB systems across the bank: Integrated analysis of IRRBB and other ALM risks

Beata Lubinska
Senior Market Risk Manager
Medirect Group

10.00 Duration of equity on a bank’s balance sheet
• Treatment of equity in Standard Outlier Test
• Analogy with savings and current account replication
• Interest income and its volatility
• Value losses in going concern and gone concern

Sander Boogmans
Head of Interest Rate Risk Management
ING

10.45 Refreshume

11.15 Analysis of interest rate risk alongside liquidity management from a total bank management perspective
• Total bank management (TBM) and asset liability management (ALM)
• Dynamic liquidity and interest rate risk management
• CRD V and CRR II versus Basel/ EBA standard for IRRBB
• Short term liquidity management and long term plans: Connecting with IRR management
• New challenges, next steps and ALM quiz

Tihomir Bublic
ALM Director
Hrvatska Postanska Banka

12.00 Refreshume

12.45 Global perspective on efficient management of IRRBB across all subsidiaries of your bank
• Bird’s eye view over strategic management of IRRBB across a number of different branches
• Key challenges posed due to cross-regional management of IRRBB
• Currency challenges: Balance between the Euro alongside other currencies when calculating the interest rate risk

Panellists:
- Marco Castagna
  Head of Centralised Treasury Management
  Intesa Sanpaolo
- Jacek Rzežnik
  Head of Market and Liquidity Risk
  mBank
- Andrej Hronec
  Head of Treasury and ALM
  VUB

12.50 Integration of IRRBB and credit risk under the new IFRS9 principles
• The credit risk impact on the interest risk exposures in the banking book
• Modelling of expected losses and recovery flows
• Alternative methodological approaches and case studies

Massimo Pedroni
Senior Partner, Head of International Business: Enterprise Risk Management area
Prometeia

13.05 Lunch

14.05 Case Study
Standard Outlier Test: Prepare, calculate and avoid penalties
• Assessing EVE and NI under the standard outlier test
• Upgrading overall systems to ensure compliance with final IRRBB requirements
• Lessons to learn from the potential comparability across a variety of banks

Kristin Vollrath
Interest Rate Risk Management
UBS

14.50 Market conditions have changed given regulatory requirements and new sources of liquidity making a benchmark reform a key challenge for years to come
• Regulation and Central bank policies impact on money markets.
• O/N rates are becoming a choice for major currencies benchmark rates: What are the consequences?
• Managing a benchmark transition: What do we know so far?

Błażej Wajszczuk
Senior Dealer
BGZ BNP Paribas S.A

16.05 Spotlight on the future movement of interest rates and its effects on IRRBB
• Addressing other areas within IRRBB to be affected by movement of rates
• Model risk: Ensure data acquired is sufficient to model for an increase in rates
• Prepare for external changes of IRRBB calculation as a result of an increase in rates

Cristiano Bonisoli
Head of ALM
Banco BPM

16.50 Assessment of structural FX guidelines and implementation
• Overview of new EBA guidelines for structural FX
• Case study: Key steps in implementation of structural FX guidelines at Danske Bank
• Challenge: The accounting treatment of the structural FX position

Mads Gydesen
Chief Risk Manager
Danske Bank

17.35 Closing Remarks from the Chair

17.40 End of Day One
Day Two
29th June 2018

08.30 Registration and Coffee
09.00 Opening Remarks from the Chair

KEY STEPS TO THE ADVANCEMENT OF YOUR BEHAVIOURAL MODELS FOR IRRBB
09.05 Connecting EVE and NII Modelling in the IRRBB framework
• Clear definition of static and dynamic scope
• Consistent limit structure
• Calculating EVE for specific products
• Proper modelling of zero floors on Asset and Liability side
Alexander Tsorlinis
Head of Market Risk Management
Raiffeisen Bank International

PANEL DISCUSSION
09.50 Discussing equity within the broader IRRBB requirements
• Should equity be included in the EVE calculations?
• Tap into the number of approaches to modelling equity
• Addressing key challenges of modelling equity
• Should equities be considered overnight?
Panelists:
Sergey Kharinov
First Deputy Head of Internal Treasury
Russian Agricultural Bank
Jacek Rzeźnik
Head of Market and Liquidity Risk
mBank

10.20 EXTRACT INSIGHTS FROM MODELLING TO ACTIVELY MANAGE INTEREST RATE RISK
10.50 Proper management and strategic organisation of IRRBB across the bank
• Optimise steering of IRRBB framework and ensure this is done properly and correctly
• Ensure that IRRBB is compatible with aims to access the international market
• Accent on the steering and positioning of your interest rate risk sensitivities
• Overview of IRRBB alongside credit spread risk in the banking book and any potential challenges anticipated
Anja Bozak
Head of Group Market and Liquidity Risk
Addiko Bank

11.35 Case Study
Sufficient steps to take in order to facilitate the discussion with the board regarding IRRBB sensitivities
• Finding simplicity in continually complex IRRBB calculations
• Increase communication with the board regarding IRRBB: Modelling in the spotlight
• Advantage of increased communication with the board and the potential benefits for your team
Frank Mulder
Head of Interest Rate Risk Management and Strategy
Rabobank

12.25 Lunch
13.25 Preparing for a transition to business as usual following the implementation of final IRRBB guidelines
• Maintain a dynamic approach to IRRBB management following compliance
• Sustain consistent data acquisition to benefit and better reporting of IRRBB sensitivities
• Global perspective: Maintain consistency in IRRBB calculation across all subsidiaries of your bank
Katie Duggan
Balance Sheet Risk Manager
Investec

IRRBB IMPLICATIONS ON CAPITAL GIVING CONSIDERATION TO ICAAP
14.20 Calculate capital required for interest rate risk in the banking book
• Capital allocation methodology: Worth revisiting?
• Assessing interest rate risk alongside ICAAP
• Optimising your internal capital calculation model to be in sync with IRRBB requirements
• Internal capital change
Jeff Simmons
Managing Director, Head of Enterprise Risk
The Bank of Tokyo-Mitsubishi UFJ

14.50 IRRBB AND FRTB: SETTING THE BOUNDARY IN STONE
PANEL DISCUSSION
15.20 Clear up the remaining arbitrage between the trading book and the banking book
• Improve core strategies of sorting between the two books
• Understand the sorting process regarding older activities on your balance sheet
• Dealing with internal risk transfer properly and clearly
Panelist:
Sergey Kharinov
First Deputy Head of Internal Treasury
Russian Agricultural Bank

15.50 Closing remarks from the Chair
15.55 End of Day Two

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Does your company have services, solutions or technologies that the conference delegates would benefit from knowing about? If so, you can find out more about the exhibiting, networking and branding opportunities available by contacting:
Veronika Sapronova, Marketing Manager, marcus evans London
Tel: +44 (0)20 3002 3435, E-Mail: VeronikaSa@marcusevansuk.com

Who Should Attend
From Banks, Heads of:
• IRRBB
• Interest Rate Risk
• Market Risk
• Asset Liability management
• Balance Sheet Management
• Banking Book
• Liquidity Risk
• Treasury Risk
Interactive Conference Workshop

A deep dive into the exploration of individual behavioural models under the updated IRRBB guidelines

27th June 2018

08.30  Registration and Coffee
09.00  Workshop Leader’s Introduction and Opening Remarks

IRRBB CAPITAL REQUIREMENTS AND FTP MODEL GOVERNANCE

09.15  Funds transfer pricing model governance in retail banks
• FTP Process
  – FTP components
  – FTP methods and types
  – FTP treatment for prepayments
• Defining structural hedging needs for BSM
• Assisting Finance Actuals calculate margins
• Incorporating liquidity components in your NMDs pricing
• Projecting CoF / VoF to generate NII by lines of Business
• Best practice in FTP

Led by:
Arnau Lopez Cabot
Independent Consultant

10.45  Refreshments
11.15  Workshop leaders opening remarks
11.30  IRRBB guidelines alongside capital requirements
13.00  Lunch

PRACTICAL ROUNDTABLE DISCUSSIONS

14.00  Behavioural Models Under The Microscope
Each practical round table lasts 30 minutes throughout the afternoon as an opportunity to network on a more intimate level. Delegates will be able to join discussions and speak to experts in these areas about their individual concerns.

Round Table One
Fixed rate mortgages*

Round Table Two
Fixed rate retail and corporate products*

Round Table Three
Fixed rate corporate loans*

Round Table Four
High-quality liquid assets*
*For each of the models above, the following four points will be addressed and explored in a roundtable format:
• Overview of best practice in modelling of the said product
• Spotlight on any potential updates and changes for model calculation as a result of final EBA paper for IRRBB
• Challenges often faced by said model alongside an outline of key strategies to combat these
• Anticipate the impact of future market movements on the said model

Roundtables led by:
Katie Duggan
Balance Sheet Risk Manager
Investec
Tihomir Bublic
ALM Director
Hrvatska Postanska Banka

16.30  Closing Remarks from the workshop leader
16.35  End of Workshop Day

Testimonials

“Great opportunity to be informed how various banks handle regulatory requirements on IRRBB and better understand various concepts of IRRBB. Excellent opportunity to also speak and network with peers.”
Group Treasury Asset-Liability Management
Bank of Cyprus

“Thanks a lot for organising this event. It was very interesting to share views on IRRBB with other banks.”
Market Risk Analyst
Societe de Financement Local

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Quantitative Risk Management (QRM) is the world’s premier enterprise risk management consulting firm. QRM develops industry-leading risk management principles, practices, and models, and provides clients with the advice, knowledge, and tools necessary to leverage those innovations into higher risk-adjusted returns. Since 1987, we have partnered with our clients to enhance their ability to measure risk, identify profitable opportunities, and make sound financial decisions. With offices in Chicago, London, and Singapore, QRM has established over 250 long-term engagements with top financial institutions from the banking, finance, and insurance industries worldwide.

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Mads Gydesen
Mads Gydesen is Chief Risk Manager in Risk and Structure, that is a part of Group Treasury in Danske Bank. He has a great understanding of financial risks and knowledge of accounting principles. Risk and Structure has the first line of defence responsibility of managing the interest rate, cross currency basis and FX risk from the banking book. This includes behavioural risk modelling. Mads has 20 years of experience from the financial sector in Copenhagen, and was structurer of non-linear interest rate risk and analyst on e.g. derivatives and Danish Mortgage Bonds before joining Danske Bank Group Treasury. Mads holds a M.Sc. in Economics from University of Copenhagen, where he has also lectured a course in Finance and been a censor.

Franck Mulder
Franck Mulder MSE, aerospace engineer by training, has been active in interest rate derivatives for over a decade. In 2016 he was appointed as Head Interest Rate Risk Management & Strategy in Rabobank’s treasury department. Before assuming this role he has been Senior Portfolio Manager for the investment books and a Senior Trader Interest Rate Derivatives. Next to his day-to-day activities for the bank, Franck is a guest lecturer on derivatives and actively involved in the fintech and pension sector in the Netherlands.

Sander Boogmans
Sander Boogmans is manager of the ALM book within the Treasury department of ING Bank in the Netherlands. He joined ING Bank in 1997 and held various roles in Market Risk Management, both of trading and banking books. He holds a Master’s degree in econometrics from the University of Groningen.

Blazej Wajszczuk
Since 2001 engaged in interbank interest rate operations. Currently, as a member of ALM team focused on banking book liquidity and interest rate risk management. Since 2006 member of the board of ACI Polska Financial Market Association. As the board member responsible for interest rate benchmarks administration including WIBOR and POLONIA index. Coach and lecturer in the Warsaw Banking Institute covering financial math, bonds, yield curve and interest rate risk management subjects. Certified Assets and Liabilities Manager. Diploma awarded by the Finance Trainer Institute Vienna.

Kristin Vollrath
Kristin started her career with a bank apprenticeship in a regional bank in Germany in 1999. She joined UBS’s Group Treasury in 2005. Between 2010 and 2013 she was responsible for divisional balance sheet optimization for Wealth Management (WM) and Private and Corporate (P&C). She joined the firm-wide Treasury Risk Control team in 2013 where she focuses in particular on net interest income and margin risks of global WM and P&C and Treasury risks in the EMEA region. Since 2016 Head Treasury Risk Control UBS Europe SE. Kristin holds a Master of Arts (MA) degree in Finance and Banking, is a Swiss Certified Treasurer (SCT)* and a certified banker (by the German Chamber of Industry and Commerce).

Sergey Kharinov
Sergey Kharinov, First Deputy Head of Internal Treasury, Russian Agricultural Bank. Born in Moscow, 1982, graduated from Academy of Finance, Moscow, in 2003 with banking emphasis. Joined Rosbank ALM team in 2002 as a junior manager. Left Rosbank in 2011 as deputy head of ALM department upon successful completion of Rosbank integration into Societe Generale group. Since 2011 Sergey is in charge of ALM function at Russian Agricultural Bank treasury, the top-5 bank in Russia, 100% government equity body and universal bank focused on local agricultural industry development.

Katie Duggan
Katie Duggan is at Investec Bank in the Balance Sheet Risk team where she heads up Interest Rate Risk in the Banking Book. Prior to joining the bank she worked at a risk consultancy where her responsibilities included analysing clients risk systems and needs in order to improve and build new solutions to better manage their risk. She has worked in the Interest Rate Risk space for the past 5 years. She produces all the IRBB risk and regulatory reports and presents those findings in ALCO. Her current focus is on finalising the implementation of a risk system upgrade with her team and the new proposed Basel IRBB Standards. She is a certified FRM and also a member of the Banking Association of South Africa task group, which considers the scope of prudential regulation, and engages with the South African Reserve Bank on behalf of the industry on matters pertaining to prudential regulation, and implementation of the Basel standards in South Africa.

Beata Lubinska
Beata is a financial engineer with 15 years of practical experience gained in international financial institutions such as GE Capital, Deloitte and Standard Chartered Bank based both in Milan and London. Currently she is a Head of Market Risk Department in MeDirect Group in London with the main focus on IRBB, Market Risk and Balance Sheet Management. Beata is also pursuing the academic research. In her PhD thesis she launches the hypothesis that the application of the optimization techniques improves the management of the banking book in terms of quantifiable economic impact on the P&L of the bank and that there is clear benefit from the integrated treatment of the interest rate risk and liquidity risk under one approach. She strongly promotes the proactive management of the Balance Sheet of a bank. The results of her research are published in Financial Sciences, Springer Proceedings in Business and Economics and Research Papers of Wroclaw University of Economics. Her recent publications include: 1. “Review of the static methods used in the measurement of the exposure to the interest rate risk” – Financial Sciences 2014 2. “Balance Sheet Shaping Through Decision Model and the Role of the Funds Transfer Pricing Process – Springer 2017 3. “Contemporary challenges in the Asset Liability Management” – Springer 2018 In addition, Beata is actively providing trainings for professionals from banking industry in Latvia and London.

Alexander Tsoerlinis
Alexander Tsoerlinis has worked for 20 years in market risk management. Starting with Creditanstalt in 1996 he specialized quickly in the development of internal market risk models. Creditanstalt was the first bank with an approved market risk model 1998 in Austria. After a couple of mergers which ended in UniCredit Bank Austria Alexander stayed until 2007 in the merged organization working in the field of market, counterparty risk and IRBB management. In 2008 Alexander moved to Raiffeisen Bank International (RBI) heading the newly created market risk management unit functionally responsible for the entire group. In 2010 Alexander has introduced the internal market risk model for RBI as well.
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