

4th Edition

Managing Interest Rate Risk Arising from Non-Trading Book Activities

Address the final EBA IRRBB guidelines while mitigating the impact of the rising rates and the effects of these on behavioural models

19th – 21st November 2018

London, UK

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Workshops on the 21st November

Workshop A:

Funds transfer pricing model governance in retail banks

Led by:

Arnau Lopez Cabot

Director

Principal Search Consulting

Workshop B:

Contemporary challenges in the asset liability management in banks

Led by:

Beata Lubinska

Senior Market Risk Manager

MeDirect Group

With the **final EBA IRRBB** deadline looming, ensure you are ready for the **implementation process** and understand how to govern your IRRBB properly

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Since the financial crisis the banking industry has continually undergone scrutiny and ever increasing amounts of regulation. IRRBB has been no different, with the first changes set in 2016, it has taken two years for the EBA to have discussions with banks to agree on the final IRRBB guidelines to be released in July, spurring banks to finalise their IRRBB projects as they race to beat the new deadline. Yet the finalization of the guidelines is only a part of the story, the bigger driver emerging in the last couple of months which has put an even greater spotlight on IRRBB is the imminent rise of the interest rates, affecting all aspects of IRRBB, from the behavior of the customers to the behavior of the balance sheet, urging a proactive approach to IRRBB management. This conference will assess the final EBA IRRBB guidelines; address the impact of rising interest rates on IRRBB with a particular focus on the impact of the rising rates on behavioural models.

Attending This Premier **marcus evans** Conference Will Enable You to

- **Prepare** for the full implementation of the final IRRBB EBA guidelines and impact of public disclosures
- **Mitigate** the impact of low interest rates on your IRRBB, including impact on balance sheet management and modelling of customer behaviour
- **Deep** dive into the intricacies of behavioural models, with particular attention to EVE and NII methods
- **Unpack** capital requirements for IRRBB, particularly exploring ICAAP and stress testing
- **Interplay** of the boundary between your trading book and your banking book

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

Business Development Opportunities

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:

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Expert Speaker Panel

John Bowyer

Head of Group ALM

Lloyds Banking Group

Marc Bingley

Head of Prudential Risk and Compliance

Coventry Building Society

Beata Lubinska

Senior Market Risk Manager

MeDirect Group

Roberto Virreira

Risk Director IRRBB

State Street

Gaspare La Sala

Group Treasurer

Banque Pictet & Cie SA

Úlfar Stefánsson

Head of Balance Sheet Risk

Arion Bank

Eleftherios Lazaris

G10 Markets, Treasury Market Risk

Citi

Kerstin Drachter

Overall Bank Management Specialist

BVR

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