SESSIONS

INTEREST RATE IN THE BANKING BOOK 2019 - 5TH ANNUAL EUROPEAN SUMMIT -

Interest Rate Risk in the Banking Book 2019 - 5th Annual European Summit

28 November 2019
Leonardo Royal Hotel London St. Paul's
10 Godliman St, London EC4V 5AJ

Registration & Refreshments

08:30 - 09:00

Chairman's Opening Remarks

09:00 - 09:15

Participants

Thomas Ralph - Head of Treasury Risk, METRO BANK

ECB Perspective: Addressing ALM Behavioural Modelling including the 'EBA Guidelines' Requirements and Analysis of Euro Area Depositors' Behaviour

09:15 - 09:50

- ECB stress test insights on ALM behavioural models and EBA Guidelines requirements
- A simple model of interest rate dependent deposits
- What is the evidence for euro area deposits?

Participants

Federico Pierobon - Principal Expert, EUROPEAN CENTRAL BANK (ECB)

Panel Session: Addressing Impact of EBA Guidelines Implementation and Other Recent Regulatory Developments for IRRBB and the Business

09:50 - 10:25

Participants

Christopher Standage - Head of IRRBB, LLOYDS BANKING GROUP

Thomas Becker - Director, Treasury – Markets & Investments, DEUTSCHE BANK

Cristiano Bonisoli - Head of ALM, BANCO BPM

Volker Leistikow - Managing Director – Head of Global Treasury Risk Management EMEA, STATE STREET

Snežana Roganović - Acting Risk Control and Modelling Manager, MOBI BANKA

Nick Ehrhart - Head of Treasury & ALM, Structural & Strategic Risk, Nordea

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Managing Profitability, Structural Hedging and ALM Risk in a Falling / Low / negative Interest Rate Environment under the New Guidelines

10:25 - 11:00

Participants

Thomas Becker - Director, Treasury – Markets & Investments, DEUTSCHE BANK

Networking & Refreshment break

11:00 - 11:20

Identifying and Managing Basis Risks in the Banking Book in Relation to the End of Libor and Potential Normalisation of Rates

11:20 - 11:55

Participants

Costantino Peiser - Managing Director, Head of Market Risk Management Treasury, DEKA BANK

Aligning Transfer Pricing of Non-maturity Deposits with Balance Sheet Management Objectives

11:55 - 12:30

Participants

Victor Pasinschi - Senior Consultant, QRM

Fabien Charron - Senior Risk Consultant, QRM

Networking & Lunch Break

12:30 - 13:30

Managing the Trade Off Between Economic Risk Management vs Hedge Accounting and Impact of Recent IFRS 9 Developments

13:30 - 14:05

Participants

Holger Thiele - Group Treasury, ALM, COMMERZBANK

Defining and Managing Credit Spread Risk in the Banking Book

14:05 - 14:40

Participants

Karin Boonlertvanich - First Senior Vice President, Finance & Control Division, KASIKORNBANK

Panel Session: Tackling IRRBB Modelling and Model Risk Including Behavioural and Dynamic Balance Sheet Challenges in the Low Interest Rate Environment

14:40 - 15:15

Participants

Christopher Standage - Head of IRRBB, LLOYDS BANKING GROUP

Thomas Becker - Director, Treasury – Markets & Investments, DEUTSCHE BANK

Volker Duenger - Market & Treasury Risk Control - Global Head Banking Book and Structural ALM, UBS

Filipe Lemos - Risk Management, BANCO BNI EUROPA

Networking & Refreshment break

15:15 - 15:35

Addressing Interest Rate Differentials Between Currencies and the Management of Net Interest Income in Relation to Basel / EBA Guidelines

15:35 - 16:10

Participants

Per-Goeran Persson - Head of MLRM Treasury Risks, SAFEHANDS

Panel Session: Enhancing IRRBB Stress and Reverse Stress Testing and Achieving Appropriately Suitable and Severe Shocks

16:10 - 16:40

Participants

Roberto Virreira - Risk Director IRRBB, STATE STREET

Itziar Sola Arriezu - Enterprise Risk, MUFG

Per-Goeran Persson - Head of MLRM Treasury Risks, SAFEHANDS

Integrating IRRBB and the New Guidelines into the Capital Plan and Stress Testing Framework

16:40 - 17:15

Participants

Itziar Sola Arriezu - Enterprise Risk, MUFG

Chairman's Summation and Close of Summit

17:15 - 17:20

SCHEDULE

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10:00	**10:25** - Managing Profitability, Structural Hedging and ALM Risk in a Falling / Low / negative Interest Rate Environment under the New Guidelines
11:00	**11:00** - Networking & Refreshment break **11:20** - Identifying and Managing Basis Risks in the Banking Book in Relation to the End of Libor and Potential Normalisation of Rates **11:55** - Aligning Transfer Pricing of Non-maturity Deposits with Balance Sheet Management Objectives
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