



# Institute of Actuaries of India

Statutory body established under an Act of Parliament

Unit No. F-206, 2nd Floor, F Wing, Tower II, Seawoods Grand Central,  
Plot no R-1, Sector 40, Nerul Road, Navi Mumbai - 400706  
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13/07/2021

## 4<sup>th</sup> Webinar on Banking, Finance & Investments Measurement and modelling of Interest rate risk in the banking book (IRRBB)

Group	: Advisory Group on Banking, Finance & Investments (AG BFI)
Date & Time	: 14 <sup>th</sup> August, 2021 (1530-1700 IST)
CPD	: 1.5 hrs. Technical (Any one practice Area as per APS 9-Rev. Ver 3)
Mode	: Zoom Webinars
Target Audience	: Actuarial Students, Qualified Actuaries, Bankers, Analysts, Investment Professionals, Risk professionals, HRs, CEO's and anybody wishing to enter or update the knowledge the field of Banking and Investments.

### Background Note:

Actuaries have been considered as professionals working in traditional domains like insurance and pensions. However, the knowledge gained by actuarial subjects can enable Actuaries to work in new Financial Services domains like Banking, Asset Management, Alternate Assets, Corporate Finance and Risk Management. IAI has been trying to create awareness among the members to these new emerging opportunities by inviting experience practitioners in these emerging fields across different geographies.

The current webinar “**Measurement and modelling of Interest rate risk in the banking book (IRRBB)**” brings an opportunity to hear from a non-traditional banking actuary who has worked with multi-national and regional banks, NBFCs and financial institutions on a diverse set of risk and technology engagements in areas such as ALM, IRRBB, stress testing and balance sheet management. This we hope will inspire many young and aspiring Actuaries to explore Banking as a career option. Overall, this is an initiative by AGBFI to help grow the profession into as many wider domains as possible.

### Agenda:

- Overview of the banking business model and key risks faced by banks today
- The evolution of interest rate risk management in banking
- Key principles of the revised BCBS standards for IRRBB (SRP 31)
- Walkthrough of the standardized approach for IRRBB measurement
- Key considerations for adoption of the IMS approach for IRRBB
- Opportunities for actuaries and new-age technologies in IRRBB measurement and modelling



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## Programme Schedule:

No	Time	Sessions	Speaker
1	03-00 PM to 03-05 PM	Welcome Address	Mr. Phanesh Modukuru, Chair, AGBFI
2	03-05 PM to 03-10 PM	Presidential Address	Mr. Subhendu Bal, President IAI
3	03-10 PM to 04 -20 PM	Opportunities for actuaries in Banking: IRRBB	Mr. Yash Ratanpal, CERA Director - Acies Member, AGBFI
4	04-25 PM to 04-30 PM	Moderator & Closing Remarks	Mr. Chinnaraja Pandian, Member, AGBFI

## Registration fees excluding GST (In INR)

IAI Students & Associates	IAI Affiliates & Fellows	Non Members
500	750	750

Registration link- <http://www.actuariesindia.org/subMenu.aspx?id=497&val=Webinars>

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Kind Regards,

**Binita Rautela**

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