



# Course: Interest Rate Risk in the Banking Book (IRRBB Fundamentals)

## DELIVERED BY:

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Certified Financial Risk Manager with 20+ years of experience in risk and finance management within the banking industry and fintech innovation.



### OBJECTIVES:

- Understand the nature and impact of IRRBB, including its implications for both profitability and capital.
- Explore the regulatory perspective on IRRBB, focusing on EU supervisory expectations and alignment with international standards (e.g., Basel).
- Examine the internal risk management approach to IRRBB, including governance, policies, measurement techniques, and strategic integration.
- Gain in-depth knowledge of the EU IRRBB framework, its purpose, scope, and key regulatory requirements.
- Develop a strong understanding of core risk metrics such as Economic Value of Equity (EVE) and Net Interest Income (NII), including how they are calculated and interpreted.
- Identify and interpret the main components of IRRBB reports, including stress test results, scenario analysis, and behavioral assumptions.
- Apply concepts through practical examples and exercises to enhance analytical skills and improve real-world decision-making related to IRRBB.



### SKILLS DELIVERED:

- Identify and assess interest rate risk exposures in the banking book;
- Interpret and apply EU regulatory requirements related to IRRBB;
- Use key risk metrics like EVE and NII to measure and monitor IRRBB;
- Prepare clear, effective reports to support internal and regulatory decision-making.



### DESIGNED FOR:

- Treasury and ALM Professionals
- Risk Management and Compliance Teams
- Internal Audit and Regulatory Reporting Staff
- Finance and Strategy Analysts
- Senior Management and Decision Makers

**COURSE PROGRAMME:**  
**INTEREST RATE RISK IN THE BANKING BOOK**  
**(IRRBB FUNDAMENTALS)**

TOPIC	DURATION
<b>1. Interest Rate Risk in the Banking Book (Fundamentals)</b> <ul style="list-style-type: none"> <li>• Overview of the Course</li> </ul>	5 min.
<b>2. IRRBB from the regulatory perspective</b> <ul style="list-style-type: none"> <li>• Introduction to Interest Rate Risk in the Banking Book – Nature of the IRRBB risk</li> </ul>	20 min.
<b>3. IRRBB from the regulatory and internal risk management perspective</b> <ul style="list-style-type: none"> <li>• IRRBB risk management from the regulatory and internal risk management perspective</li> </ul>	30 min.
<b>4. IRRBB measurement components and approaches with practical examples</b> <ul style="list-style-type: none"> <li>• Overview of IRRBB measurement components and approaches</li> </ul>	30 min.
<b>5. IRRBB supervisory measurement methodologies</b> <ul style="list-style-type: none"> <li>• IRRBB calculation Approaches, components and calculations</li> </ul>	20 min.
<b>6. IRRBB measurement metrics – Economic Value of Equity (EVE)</b> <ul style="list-style-type: none"> <li>• IRRBB Risk Metrics – EVE</li> </ul>	25 min.
<b>7. IRRBB measurement metrics – Net Interest Income (NII)</b> <ul style="list-style-type: none"> <li>• IRRBB Risk Metrics – NII</li> </ul>	15 min.
<b>8. Overview of IRRBB Reporting Templates</b> <ul style="list-style-type: none"> <li>• IRRBB Reporting Templates</li> </ul>	10 min.
<b>9. Conclusion and frequently asked questions</b> <ul style="list-style-type: none"> <li>• Conclusion and FAQs</li> </ul>	20 min.
<b>TOTAL</b>	<b>3 hours</b>



**Duration:**  
**3 hours (3 CPD Units)**



**Language:**  
**English**



**Delivery mode:**  
**Pre-Recorded**



**Skills level:**  
**Intermediate**

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