

Finance & Risk Institute is pleased to invite you to its workshop on

**“Interest Rate Risk in the Banking Book (IRRBB):
The New Basel Framework”**

September 19 & 20, 2019 at the Gefinor Rotana Beirut Hotel from 14:30 to 19:00.

Brief and Objectives

This 2-day interactive workshop explores an essential part of Asset-Liability Management (ALM) with focus on the measurement of Interest Rate Risk in the Banking Book (IRRBB) as per the Basel Committee on Banking Supervision’s (BCBS) latest finalized rules, which require mandatory disclosure of a standardized IRRBB measure.

In addition, the workshop provides a variety of methods that could be employed to measure and manage IRRBB. Relevant current Lebanese banking rules and regulations will also be presented, with an eye on how this new measure can be implemented locally along with its implications for ICAAP.

The workshop offers an in-depth explanation of the topic and is supported by practical business cases.

Workshop Topical Outline

- The Banking Book: Composition & Perimeter
- Understanding Interest Rate Risk
- IRRBB Measurement Methodologies
 - Earnings Measurement: Net Interest Income
 - Economic Value Measurement: Economic Value of Equity
- IRRBB Measurement under BCBS 2018
 - Standardized Basel Rules
 - Internal Approach Measurement
- Capital Requirements for IRRBB
- Disclosure Requirements under Basel IRRBB 2018 standards
- The ALM Manager's Toolkit for IRRBB

About the Speakers

This workshop will feature two experienced speakers:

Mr. Mazen Hamdoun, CFA

Head of Market Risk – Bank Audi Group

Mazen brings forth hands-on experience in the areas of Asset-Liability Risk Management (covering Liquidity Risk and Interest Rate Risk in the Banking Book) and Market Risk Management. He holds Group-wide oversight responsibilities for these areas at Bank Audi, originally starting from the Group's Lebanon base over 10 years ago.

Mazen supervised and actively engaged in projects ranging across statistical deposit behavioral repricing and maturity analysis, Funds Transfer Pricing (FTP), Risk-Adjusted Return on Capital (RAROC – Regulatory and Economic), Economic Capital and recommending hedging and risk mitigation strategies.

His educational background is a B.Sc. in Computer Sciences, promoting the use of computing technology to leverage Risk Management objectives. He also holds the CFA designation.

Mazen joined the Board of Directors of CFA Society Lebanon in early 2019.

Mr. Jad G. Doumith, CFA, FRM

Founder and CEO of Finance and Risk Institute

Co-founder and General Manager of Risk+ Solutions

Jad is the co-founder and General Manager of **Risk+ Solutions** (www.riskplussolutions.com), a Fintech company based in Beirut, specialized in developing and implementing end-to-end risk management and financial intelligence solutions. Risk+ Solutions offers fully integrated IT solutions covering performance management, balance sheet and capital optimization as well as comprehensive stress testing tools. The company aims at helping banks comply with regulations and best practices to make informed decisions while managing their balance sheets and risk exposures.

Jad is also the founder and CEO of **Finance and Risk Institute** (FRI – www.financeriskinstitute.com) – leader in the Lebanese market for professional banking

trainings and CFA® and FRM® classes serving 250+ candidates per year and is a regular lecturer on Lebanese Banking Regulations at the Ecole Supérieure des Affaires (ESA) in the context of the Lebanese Financial Regulations Exam required by the Central Bank of Lebanon.

He is also the founder and CEO of **Andor Learning** (www.andorlearning.com), a company based in the UAE, which offers CFA® candidates across the globe access to best-in-class content and practice material and Questions Bank for CFA® candidates wishing to enhance their preparation for their CFA® exams.

Jad is the co-author of the Banking Ethics book adopted by the Central Bank of Lebanon for a mandatory exam for all Lebanese banking sector employees.

Jad also worked for 9+ years at the Banking Control Commission of Lebanon (BCCL), in the areas of Market, Liquidity, Interest rate Risk and the licensing of Structured Products and Investment Funds. He was heavily involved in proposing and helping in the drafting of regulations in addition to designing regulatory stress tests, conducting onsite risk assessment missions and monitoring banks' portfolios of financial instruments including investment funds and structured products.