

September 22nd, 24th, 29th and 30th 2025

## Description

The recent sharp rises in interest rates have placed this risk under the spotlight and made it a supervisory priority.

The course is primarily aimed at those who, in the near term, may need to supervise interest rate risk, both in inspections and in monitoring. It may also be of interest to other functions adjacent to supervision.

## Aim and content

It aims to introduce participants to, and familiarize them with, the basic concepts of interest rate risk in the banking book (IRRBB) and its main metrics (EVE and NII), along with the principal behavioural models that are the main source of variability in quantifying the metrics. The course will also address the supervisory challenges that assessment of demand deposit models poses.

The main shortcomings of the IRRBB framework will also be discussed.

Lastly, the course will cover regulatory reporting for the supervisory assessment of IRRBB under the EU framework.

## Professional profile of attendees

Banking supervision inspectors engaged in inspection or monitoring of interest rate risk and staff involved in other functions adjacent to supervision.

## Organisation, duration, and format

The course is organised jointly by the Banco de España and ASBA. It will be held in Spanish and will be run by Banco de España expert trainers.

It will be held online, over four days, in 3-hour morning sessions, Mexican time.

Participation is by invitation only from ASBA.