



# Complying with the FFIEC Interest Rate Risk Advisory

March 10, 2010, 12:30 - 2:30 p.m. (MT)



On January 7, 2010 FFIEC issued an advisory to all federally insured financial institutions with specific directives on Interest Rate Risk Management. This webinar will explore the requirements and highlight key issues.

The FFIEC Interest Rate Risk (IRR) advisory was viewed by many as a new set of expectations. In fact, these expectations are nothing more than a restatement of their 1996 Joint Agency Policy Statement on Interest Rate Risk. Join David Koch, COO of Farin & Associates as we examine the increased expectations for upcoming interest rate risk exams and what you can do now to prepare. The advisory provides guidance on:

- Changes in corporate governance, policies and procedures to effectively communicate risks
- Discussion of appropriate measurement and monitoring systems for institutions of all sizes
- Outlines expectations for institutions outsourcing the interest rate risk management process
- How to address risk mitigation strategies, what steps are taken to minimize, prohibit, or fix compliance problems
- How to establish prudent internal controls

### Highlights

This program will explore the advisory guidance through the use of actual case data comparing traditional approach to new requirements, illustrating the impact on decision making. Specifically we will cover:

- The difference in using static or dynamic balance sheet projections in measuring income at risk
- How the projection of interest rates impacts ALCO decisions
- What pitfalls exist in typical interest rate risk policies
- Why Economic Value Methods make sense, when properly applied
- How the future rules on liquidity risk management due out this Spring/Summer will impact the Interest Rate Risk process
- What 3 things you can do now to begin to comply

### Speaker

**David W. Koch** is an industry lecturer and consultant for the financial institution industry. He has delivered educational programs for national and state industry trade groups, in addition to several Federal Home Loan Banks. He serves on the faculty of the Graduate School of Banking at the University of Wisconsin and has served as faculty of the CUNA Management School in Madison, WI. Since joining Farin in 1993, Mr. Koch has been a frequent speaker on asset/liability and interest rate risk management to financial executives across the country. In addition to the speaking roles, Mr. Koch also consults with financial executives to help find creative solutions to their business challenges. Prior to joining FARIN, Mr. Koch worked with a Midwestern consulting firm, assisting financial institutions in the development of asset-liability procedures, policies and measurement systems.

### Audience

CEOs, CFOs, Controllers, Directors, Senior Bank Officers and Auditors.

### What is a Web Seminar?

A web seminar is an enhanced telephone seminar. The audio portion of the program is delivered by speaker phone. You may also view a corresponding PowerPoint presentation using a PC. No special hardware is needed. You may still participate by phone only. The program consists of 90 minutes instruction and 30 minutes live Q&A. Each web seminar registration provides one connection to the live web seminar, written materials and access to the Web Seminar Archive for 30 days following the broadcast. You may have unlimited listeners on your connection by speaker phone and PC. You will receive a PIN, written materials and instructions prior to the seminar. If you do not receive a confirmation at least 2 days prior to the event call 888/262-7701.

**Please check all appropriate boxes**

**SW2-1266**

### Complying with the FFIEC

**March 10, 2010**

Web Seminar/materials (live web seminar)

\$250 mem     \$500 non-mem

Archive/materials\*

\$270 mem     \$540 non-mem

\*Unlimited online access to a copy of the webinar for 6 months from purchase date.

\*We cannot guarantee registration for incomplete and/or illegible registration forms received. Please complete the form and type or write carefully.

Name \_\_\_\_\_

Title \_\_\_\_\_

Bank \_\_\_\_\_

Mailing Address \_\_\_\_\_

City/State/Zip \_\_\_\_\_

Phone/Fax \_\_\_\_\_

E-mail \_\_\_\_\_

-Preferred Payment Method: Online or e-Check

-Payment Must Accompany Registration - Invoices are Not Provided

### Four Ways to Register:

Online: Visit [www.montanabankers.com](http://www.montanabankers.com) (Education)

Fax: Fax completed form with credit card information to 512/381-1571

Mail: Mail completed form with check to Bankers Ed, 5700 S. Mopac, #C310, Austin, TX 78749 by Feb. 26, 2010

Phone: Call Bankers Ed at 888/262-7701

\*Late Registration: Please register online when registering 2 days prior to the event (credit cards & e-Checks accepted). Call 888/262-7701 for assistance.

### Method of Payment (check one):

Check payable to Bankers Ed (must be accompanied by registration form)

Discover Card     MasterCard     VISA     AMEX

Card Number \_\_\_\_\_

Security Code \_\_\_\_\_

Signature \_\_\_\_\_

Exp. Date \_\_\_\_\_