



WEEKLY NEWS BRIEF

September 19, 2024

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Banking Virtual Forum Webinars

Audience: Association Correspondents

Please share the following information with your members.

International Actuarial Association
Association Actuarielle Internationale

LIVE WEBINAR

PART 2: MARKET RISK MANAGEMENT IN BANKING:
APPLICATION OF FRTB STANDARDIZED APPROACH FOR
THE CALCULATION OF MARKET RISK CAPITAL

MODERATOR
MICHAEL
TICHAREVA

SPEAKER
LAWRENCE
HABABBEH

SPEAKER
IAIN
ALLAN

6
TIME: 11:00 UTC // 1300 SAST
DATE: 05 NOVEMBER 2024

Part 1: Introduction to Market Risk Management in Banking

Unlocking New Horizons: Actuaries Beyond Insurance and Pensions The Fundamental Review of the Trading Book (FRTB) was introduced by the Basel Committee on Banking Supervision (BCBS) in the years following the Great Financial Crisis of 2007-2009, with the aim of completely revamping the approach to calculating market risk-based capital requirements for trading activities (market risk capital).

This webinar is a two-part series. The first offers the opportunity to learn about market risk management

and measurement in banking, and how actuaries can assist banks with the measurement of market

risk in the trading book, and the second offers an introduction to the Basel III FRTB regulation and provides an overview of the core elements of the FRTB reform package.

Finally, we present a hypothetical case study for the calculation of Market risk Capital under the fundamental review of trading book Standardized based approach, which is the default market capital requirement for all banks that fall within the scope of the FRTB.

→ [REGISTRATION](#)

International Actuarial Association
Association Actuarielle Internationale

LIVE WEBINAR

PART 1: INTRODUCTION TO
MARKET RISK MANAGEMENT IN BANKING

MODERATOR
MICHAEL
TICHAREVA

SPEAKER
LAWRENCE
HABABEH

SPEAKER
IAIN
ALLAN

TIME: 11:00 UTC // 13:00 SAST
DATE: 22 OCTOBER 2024

Part 2: Market Risk Management in Banking: Application of FRTB Standardized Approach for the Calculation of Market Risk Capital

Unlocking New Horizons: Actuaries Beyond Insurance and Pensions The Fundamental Review of the Trading Book (FRTB) was introduced by the Basel Committee on Banking Supervision (BCBS) in the years following the Great Financial Crisis of 2007-2009, with the aim of completely revamping the approach to calculating market risk-based capital requirements for trading activities (market risk capital).

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→ [REGISTRATION](#)

Pre-Council Webinar

Audience: Council Delegates

The Tallinn pre-Council webinar was held earlier today. If you were unable to attend the webinar, or wish to share with colleagues, you can access the [recording](#) and [slides](#) at these links.

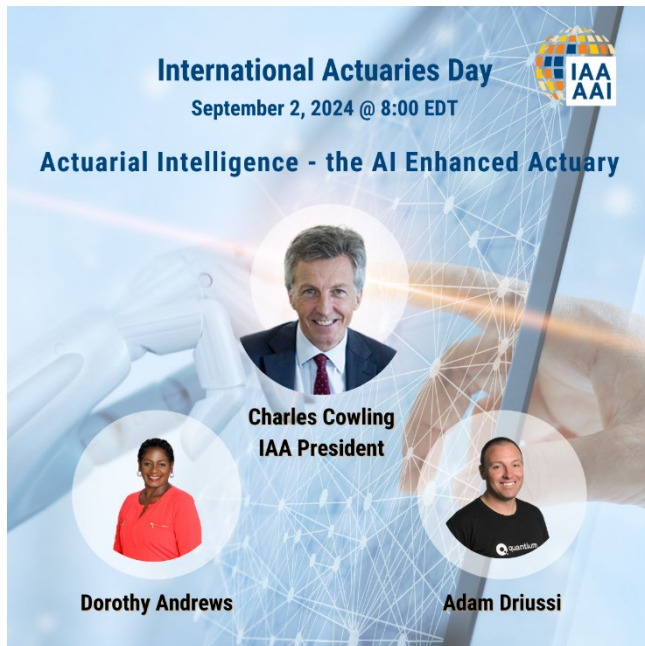
Executive Committee Report to Council

Audience: Council Delegates

The minutes from the Executive Committee on [July 9](#), [August 20](#) and [August 30](#) are available online. The EC will meet next in Tallinn and those minutes will be made available once they are finalized. Should you have any questions or comments, please contact the [Executive Director](#).

International Actuaries Day: Actuarial Intelligence - The AI Enhanced Actuary

Audience: All



A few weeks ago, President Charles Cowling hosted our annual International Actuaries Day webinar.

This year's webinar topic was: Actuarial Intelligence - The AI Enhanced Actuary 💡

Guest Speakers:

Adam Driussi - Co-founder and Chief Executive Officer of Quantum

Dorothy L. Andrews, PhD - Senior Behavioral Data Scientist and Actuary for the National Association of Insurance Commissioners (NAIC)

→ [RECORDING](#)

As with all content posted on YouTube, you can enable captions in the language of your choice.

Climate Risk Webinar: Actuarial Considerations Around Climate-Related Risks on Social Security

Audience: All



Earlier this week, the Climate Risk Task Force hosted a webinar on its final paper [Actuarial Considerations Around Climate-Related Risks on Social Security](#).

→ [RECORDING](#) / [SLIDES](#)

International Actuarial Notes (IANs)

Audience: All

Please note that the [Webpage for International Actuarial Notes \(IANs\)](#) has been updated and now provides links to IANs 104 and 105 reviewed and re-published by the Insurance Accounting Committee.

International Symposium in Colombia

Audience: All

The Asociación Colombiana de Actuarios invites you to participate in its VIII Simposio Internacional de Actuaría that will take place at the Hotel Casa Dann Carlton in Bogotá, Colombia. The symposium will host activities from November 13th to the 16th and includes the participation of a number of renown actuaries from the region and will host a series of activities. For more information about this event that will take place in Spanish, please visit <https://simposiointernacionalaca.com/>

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