

Implementing Interest Rate Risk in the Banking Book (IRRBB)

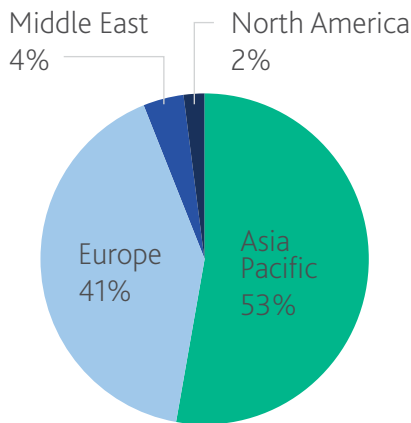
POLLING RESULTS

In March 2017, Moody's Analytics, together with Asia Risk and Risk.net, held a webinar, "Interest Rate Risk in the Banking Book: a Practical Guide to Compliance." The webinar was attended by 285 industry professionals, and below are the polling results from the audience.

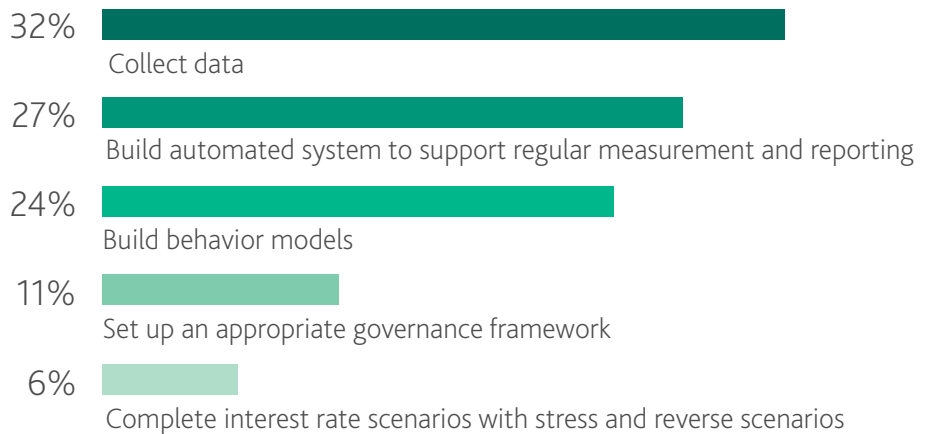
LISTEN TO THE WEBINAR

Find out more about [Moody's Analytics IRRBB solutions](#).

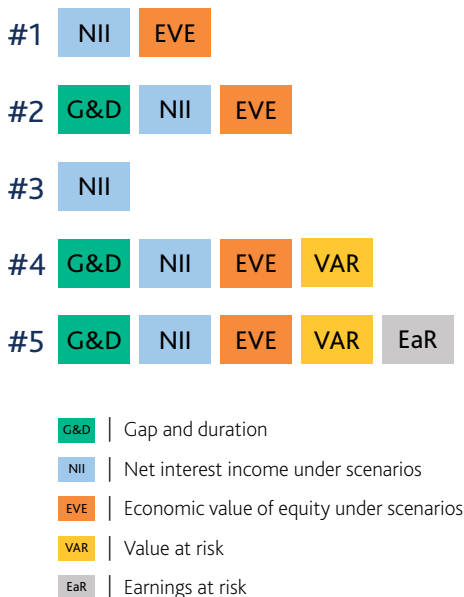
Audience geographic breakdown



Biggest challenge complying with IRRBB



Banks' most popular combinations of measures used to manage IRRBB



92% see IRRBB as an investment opportunity to improve internal systems.

IRRBB is an opportunity to:

- 40%** Reuse the IRRBB scenarios for stress testing
- 38%** Revamp asset and liability management (ALM) systems
- 22%** Integrate IRRBB compliance platform with Basel III liquidity coverage ratio (LCR) and net stable funding ratio (NSFR)

Top five in-house IRRBB standards behavior models built by banks

