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**Regional Workshop on Pillar Two Supervisory Approaches
October 23-26, 2023**

The International Monetary Fund (IMF)'s Middle East Regional Technical Assistance Center (METAC) is organizing a **regional workshop** in Amman, Jordan during **October 23-26, 2023**, on **“Pillar Two Supervisory Review Approaches”** with a focus on Interest Rate Risk in the Banking Book IRRBB and lessons learned from recent bank failures.

The workshop will focus on Pillar 2 supervisory review approaches, discuss the pillar 2 risks including business model risk, IRRBB and concentration risk, and will elaborate on IRRBB risk and its measurement approaches. The workshop will present the methodology to review the Internal Capital Adequacy Assessment Process ICAAP submissions of banks, and how to use stress test results to develop Pillar 2 capital and liquidity expectations and to determine supervisory strategy and workplans. Guest speakers from the Financial Stability Institute (FSI) and the Basel Committee on Banking Supervision (BCBS) will be providing keynote speeches on current Basel Committee work and the lessons learned from recent bank failures.