DESCRIPTION:

The Capital Markets School is designed to provide attendees an intermediate level course which utilizes a combination of instructor lectures and in-depth group discussions to enhance capital markets knowledge and examination skills. The course is intended to explore both the technical and practical application of risk identification for community banks, mid-sized banks, and large banking organizations. Topics will include balance sheet structure, yield curve analysis, the investment portfolio, liquidity, and interest rate risk, with discussions of relevant regulatory guidance, risk management practices and specific practical examples.

LEARNING FORMAT:

Classroom based learning through instructor lectures, group discussions, and applications-based exercises.

LEARNING OBJECTIVES:

Upon completion of this course, attendees are able to:

- Assess the institution's balance sheet structure and risk profile given its size and complexity;
- Evaluate management's ability to identify, measure, monitor, and control market and liquidity risk;
- Discuss regulatory and risk management issues with management and the board of directors using sound judgment and applying appropriate safety and soundness principles.

TIME COMMITMENT:

- Pre-requisite: Attend the Examiner-in-Charge School or equivalent; minimum 4 years of examination experience.
- Pre-Course Work: Reading assignments to level-set participants for in-class discussions.
- Resident Session: 4.5 days
- Post-Course Work: none

LEVEL/TARGET AUDIENCE:

Examiners with at least 4 years of experience dealing with investments, interest rate risk, liquidity, and related capital markets topics, or more experienced examiners that work with these topics as a supervisor or in the Report of Examination review process.

PRE-APPROVED CPE CREDIT HOURS:

Hours to be determined.