



RESCINDED

Office of Thrift Supervision
Department of the Treasury

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Any attachments to this document are rescinded only as they relate to national banks and federal savings associations.

October 8, 2010

MEMORANDUM FOR: CHIEF EXECUTIVE OFFICERS

FROM:

Thomas A. Barnes *Thomas A. Barnes*
Deputy Director
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SUBJECT:

OTS Webinar on Interest Rate Risk Management Using the
Net Portfolio Value Model

The Office of Thrift Supervision will host a Webinar on interest rate risk (IRR) management at 2:00 p.m. (EDT) on October 21, 2010. Although all thrift industry executives are welcome to participate in the event, the presentation is specifically designed for individuals directly involved in the interest rate risk management process at small- to mid-sized banks that rely exclusively or almost exclusively on the NPV Model to measure their institution's interest rate risk exposure.

Scott Ciardi, Director of Risk Modeling and Analysis, and his staff will provide an overview of the IRR Exposure Report along with a discussion of the assumptions used in the NPV Model to generate the results. The presentation will also include a case study that will introduce a framework for analyzing and interpreting the results contained in an IRR Exposure Report.

The formal presentation will last approximately 50 to 60 minutes after which staff will entertain questions. All participants must register 48 hours before the event. To register and to obtain more information, please visit the on-line registration page at <http://www.ots.treas.gov/>.