

Program on ICAAP and SREP

The objective of the program is to have a thorough discussion on the issues related to Internal Capital Adequacy Assessment Process (ICAAP) and Supervisory Review and Evaluation Process (SREP). It has been specifically designed and targeted at the senior officers of banks who are responsible for implementation and validation of the ICAAP document as well as Inspectors in the Banking Supervision departments of RBI who would undertake SREP.

Date: August 13 and 14, 2013

Venue: Salon Valliere- Dubarry,
Hotel Sofitel, BKC, Bandra (E)

Day 1 - August 13, 2013		
Time	Session	Speaker
9.45 am - 10.00 am	Welcome and introduction	Usha Thorat, Director
10.00 am - 11.30 am	Inauguration and overview – ICAAP and SREP – Supervisory perspective	G. Jaganmohan Rao, Principal CGM, DBS, RBI
11.30 am -11.45 am	Tea Break	
11.45 am - 1.15 pm	Capital Planning and allocation	D. Gupta, Former MD & CFO, SBI
01.15 pm - 02.15 pm	Lunch Break	
02.15 pm - 03.30 pm	Designing of ICAAP Document and Stress Testing	Ripujit Chaudhuri, GM, ICICI Bank
3.30 pm - 3.45 pm	Tea Break	

3.45 pm - 4.30 pm	Group Exercise on ICAAP / Stress testing	Ravi Kumar, GM & Member of Faculty, RBSC, Chennai
04.30 pm - 05.45 pm	-do -	-do-

Day 2 - August 14, 2013		
Time	Session	Speaker
10.00 am - 11.15 am	ICAAP/ SREP – An overseas supervisor’s perspective	Justin Koon Soon Teo, Asst. Director, MAS
11.15 am - 11.30 am	Tea Break	
11.30 am - 01.00 pm	SREP in other jurisdictions	Justin Koon Soon Teo, Asst. Director, MAS
1 pm - 01.45 pm	Lunch Break	
01.45 pm – 03.00 pm	SREP and Pillar II Risks – Experience sharing by Supervisor	Manoranjan Mishra, GM, DBS, RBI
03.00 pm – 03.15 pm	Tea Break	
03.15 pm - 04.15 pm	SREP under RBS	Manoranjan Mishra, GM, DBS, RBI
04.15 pm - 05.30 pm	Panel Discussion	C.VR. Rajendran, ED, Bank of Maharashtra Parvathy V Sundaram CGM , RBI,DBS Amit Tandon, MD, IIAS Usha Thorat, Director, CAFRAL