

Time	Day - 1	Speaker
09.45 am to 10.00 am	Inaugural address	K R Kamath, CMD, PNB
10.00 am to 11.15 am	Timing the market – Impact of Economic cycles and Interest rate cycles and implications of ALM Policy	Haseeb Drabu, Former Chairman and CEO, J & K Bank
11.15 am to 11.30 am	Tea Break	
11.30 am to 12.45 noon	Basic statistical concepts used for ALM – Volatility, Time value of money, value at risk	Pradip Bhuyan, Director, RBI, DSIM
12.45 pm to 01.30 pm	Lunch	
01.30 pm to 02.45 pm	Asset Liability Management – Deciding Base Rates and Deposit rates and targeting NIM	R. Bhaskaran, CEO, IIBF and N S Venkatesh, CGM, Treasury and Operations, IDBI Bank
02.45 pm to 03.00 pm	Tea Break	
03.00 pm to 04.15 pm	Liquidity Risks and how to deal with them – embedded options, appropriate bucketing, bulk deposits, CASA depletion	
04.15 pm to 05.30 pm	Interest Rate Risks – Measuring Monitoring and Managing – Using Duration and VAR	

Time	Day - 2	Speaker
9.30 am – 10.45 am	Risk Management through use of derivatives – a case study	B Banerji, General Manager, RBI, CAFRAL
10.45 am – 11.00 am	Tea Break	
11.00 am – 1.30 pm	Tools to achieve ALM – Transfer pricing How to have an effective ALCO in your bank	Rakesh Jha, Dy. CFO, ICICI Bank
1.30 pm – 1.45 pm	Concluding remarks	
1.45 pm	Lunch	