

February 4, 2013

Time	Session Plan	Speaker
9.30 am to 9.45 am	Registration	
9.45 am to 10.15 am	Welcome & Introduction	Usha Thorat Director, CAFRAL
10.15 am to 11.30 am	Approach to regulation and supervision in the post crisis world	Anand Sinha Deputy Governor, RBI
11.30 am to 11.45 am	Tea Break	
11.45 am to 1.00 pm	Systemic Risk and Challenges to Supervision	Shyamla Gopinath Former Deputy Governor, RBI
01.00 pm to 02.00 pm	Lunch Break	
02.00 pm to 03.30 pm	Basel 2 and 3 - Salient features and the revised Core Principles	Justin Teo Koon Soon Senior Policy Analyst, Monetary Authority of Singapore
03.30 pm to 03.45 pm	Tea Break	
03.45 pm to 05.00 pm	Pillar 1 – Meeting the challenges in assessing credit risk under IRB	Pierre Yves Thoraval Managing Director, Promontory and former Deputy Head of supervision, Bank of France
07.00 pm to 8.30 pm (pre-dinner)	Role of Auditors – Can auditors replace Supervisors? Venue: Hotel Intercontinental, Marine Drive, Mumbai, Onyx Room	Y H Malegam Director, Central Board, RBI/ G Gopalakrishna, ED, RBI

February 5, 2013

Time	Session Plan	Speaker
10.00 am to 11.30 am	Pillar 1 – Meeting the challenges in assessing credit risk under IRB... contd.	Pierre Yves Thoraval
11.30 am to 11.45 am	Tea Break	
11.45 am to 01.00 pm	New Challenges in credit risk assessment – counterparty risk, stress tests for economic downturns	Pierre Yves Thoraval
01.00 pm to 02.00 pm	Lunch Break	
02.00 pm to 03.15 pm	Liquidity risk assessment – the new framework	G Mahalingam Chief General Manager, RBI
03.15 pm to 03.30 pm	Tea Break	
03.30 pm to 05.00 pm	Market Risk – Supervisory evaluation	Meena Hemchandra Chief General Manager, RBI

February 6, 2013

Time	Session Plan	Speaker
9.30 am to 11.00 am	Assessment of Operational Risk	David Bergeron, Oliver Wyman
11.00 am to 11.15 am	Tea Break	
11.15 am to 01.00 pm	Pillar 2 - ICAAP/ SREP	Justin Teo
01.00 pm to 02.00 pm	Lunch Break	
02.00 pm to 03.15 pm	Group Exercises on ICAAP and SREP	Justin Teo
03.15 pm to 03.30 pm	Tea Break	
03.30 pm to 04.30 pm	Pillar 2 issues	Anupam Sonal General Manager, RBI and Justin Teo
04.30 pm to 5.45 pm	Indian experience of supervising non banking financial institutions	Uma Subramaniam Chief General Manager, RBI

February 7, 2013

Time	Session Plan	Speaker
9.30 am to 10.45 am	Assessing Corporate governance and independent oversight	Chris Cardoza Program Director, Toronto Centre (formerly with OSFI, Canada)
10.45 am to 11.00 am	Tea Break	
11.00 am to 12.00 pm	Key points of preventive supervision	Aristobulo De Juan Former Director General Banco de Espana
12.00 pm to 01.00 pm	Clearing the decks - basic principles	Aristobulo De Juan
01.00 pm to 02.00 pm	Lunch Break	
02.00 pm to 03.15 pm	Bank resolution	Chris Cardoza
03.15 pm to 03.30 pm	Tea Break	
03.30 pm to 5.00 pm	Group discussions (i) Risk Based Supervision (ii) Cross border supervision and cooperation (iii) Supervising SIFIs and financial conglomerates	Anchored by (i) Aristobulo De Juan (ii) Chris Cardoza (iii) Shyamala Gopinath

February 8, 2013

Time	Session Plan	Speaker
9.30 am to 11.30 am	Group discussions (continued) i) Risk Based Supervision ii) Cross border supervision and cooperation iii) Supervising SIFIs and financial conglomerates	Anchored by (i) Aristobulo De Juan (ii) Chris Cardoza (iii) Shyamala Gopinath
11.30 am to 11.45 am	Tea Break	
11.45 am to 01.00 pm	Group presentation on (i) Risk Based Supervision (ii) Cross border supervision and cooperation (iii) Supervising SIFIs and financial conglomerates	Panel (i) Aristobulo De Juan (ii) Chris Cardoza (iii) Shyamala Gopinath (iv) Usha Thorat
01.00 pm to 01.15 pm	Review and Wrap up	Usha Thorat, Director CAFRAL