

Time	Day - 1	Speaker
09.40 am to 9.50 am	Welcome and introduction	Usha Thorat Director CAFRAL
09.50 am to 10.00 am	Keynote Address	M. Narendra CMD, Indian Overseas Bank
10.00 am to 12.00 noon	Timing the market – Impact of Economic cycles and Interest rate cycles and implications of ALM Policy	Abheek Barua Chief Economist HDFC Bank
12.00 noon to 12.15 pm	Tea Break	
12.15 pm to 1.30 pm	Basic statistical concepts used for ALM – Volatility, Time value of money, value at risk	A S Ramasastry Chief General Manager in Charge DIT Reserve Bank of India
1.30 pm to 2.15 pm	Lunch	
2.15 pm to 3.30 pm	Liquidity Risks and how to deal with them – Managing gaps including managing implications of embedded options, bulk deposits, bunching of maturities, CASA depletion	A C Reddi Head –Capital Markets Group Stratadigm
3.30 pm to 3.45 pm	Tea Break	
3.45 pm to 4.45 pm	Interest Rate Risks and how to arrive at risk appetite in different interest rate cycle – Managing duration and VAR	
4.45 pm to 5.45 pm	Pricing of Assets and Liabilities – Optimizing NIM subject to risk appetite and acceptable liquidity gaps	

Time	Day - 2	Speaker
9.30 am to 11.00 am	Derivatives to manage market risk	P Krishnamurthy Former Chief General Manager, RBI
11.00 am to 11.15 am	Tea Break	
11.15 am to 12.30 noon	Tools to achieve ALM – Transfer pricing	Vasudeva Konda Joint General Manager and Head ALM Group, ICICI Bank
12.30 pm to 1.30 pm	How to have an effective ALCO in your bank	
1.30 pm – 1.45 pm	Concluding remarks	Usha Thorat Director, CAFRAL