

Time	Day - 1	Speaker
09.45 am - 9.55 am	Welcome and Introduction	Usha Thorat Director, CAFRAL
9.55 am - 10.15 am	Opening Remarks	Pratip Chaudhuri Chairman, State Bank Group
10.15 am - 12.00 noon	Implications of Economic cycles and Interest rate cycles for ALM Policy	Abheek Barua Chief Economist, HDFC Bank
12.00 noon - 12.15 pm	Tea Break	
12.15 pm - 1.15 pm	Basic statistical concepts used for ALM – Time value of money, duration, MD, VaR	A S Ramasastrri Chief General Manager in Charge Reserve Bank of India
1.15 pm - 2.00 pm	Lunch	
2.00 pm - 3.15 pm	Liquidity Risks and how to deal with them – effective use of various tools.	P Krishnamurthy Former Chief General Manager, RBI
3.15 pm - 3.30 pm	Tea Break	
03.30 pm - 04.30 pm	Interest Rate Risk-measuring, monitoring and managing	P Krishnamurthy
4.30 pm - 5.30 pm	Optimising NIM in different interest rate scenario and Base Rate fixation	Ashok Gautam Head, Markets and Treasury, Axis Bank

Time	Day - 2	Speaker
9.30 am – 11.00 am	FCA and FCL-managing currency liquidity and interest rate risk including through use of derivatives.	P Krishnamurthy
11.00 am - 11.15 am	Tea Break	
11.15 am – 1.15 pm	Tools to achieve ALM – Transfer pricing	Vasudeva Konda Joint General Manager Head ALM Group, ICICI
1.15 pm – 2.00 pm	Lunch	
2.00 pm - 3.30 pm	How to have an effective ALCO in your bank and interaction with participants	C VR Rajendran Executive Director Bank of Maharashtra
3.30 pm - 3.45 pm	Concluding remarks	Usha Thorat