



Round Table on Management of Problem and Distressed Loans

Date: February 25 to 28, 2012

Venue: L&T Management
Development Centre,
Lonavla, Maharashtra

AGENDA

Day 1

February 25, 2012

Time	Topic
09:30 – 09.45	Welcome address by Director, CAFRAL
09.45 to 11.00*	Basel 2 – Overview
11.00 to 11.15	Tea Break
11.30 to 13.15	Presentation by three banks on their implementation plans for Advanced approaches and interaction with Dr. K C Chakrabarty, Deputy Governor, Reserve Bank of India an challenges faced by banks.
13.15 to 14.15	Lunch
14.15 to 15.45	Sharing of experiences by a foreign bank of implementation issues – Mr. Srinivasan Iyengar, Standard Chartered Bank.
15.45 to 16.00	Tea Break
16.00 to 17.30*	Credit Risk – Internal Ratings Based Approaches, Portfolio segmentation
17.30 to 18.00	Tea Break
17.30 to 18.00	Tea Break
18.00 to 19.00	Quantitative techniques for model building – Mr Kumar Dasgupta, Pricewaterhouse Coopers
20.00 onwards	Welcome Dinner

Day 2

February 26, 2012

09.30 to 11.00*	Risk estimates of different asset classes with special focus on retail; Securitisation
11.00 to 11.15	Tea Break
11.15 to 13.15*	Validation of IRB models -for banks and for supervisors
13.15 to 14.15	Lunch
14.15 to 16.00*	Operational Risk – the three approaches
16.00 to 16.15	Tea Break
16.15 to 17.30*	Market Risk – Issues in implementation – IMA
17.30 to 18.00	Tea Break
18.00 to 19.00	Quantitative Techniques for Model Building – Mr Kumar Dasgupta, PwC

Day3

February 27, 2012

9-30 to 10.45*	Market Risk – Issues in implementation – IMA (Continued)
10.45 to 11.00	Tea Break
11.00 to 13.00*	ICAAP /SREP – Liquidity risk, Concentration Risk and other Pillar 2 risks- Stress Testing.
13.00 to 14.00	Lunch
14.00 to 15.30	ICAAP /SREP – Liquidity risk, Concentration Risk and other Pillar 2 risks- Stress Testing (Continued)
15.30 to 15.45	Tea Break
15.45 to 17.30*	Issues relevant for supervisory approval of models for advanced approaches

Day 4

February 28, 2012

9-30 to 11.00	Issues relevant for supervisory approval of models for advanced approaches (Continued)
11.00 to 11.15	Tea Break
11.15 to 13.00	Regulator's expectations – Address by Mr. Anand Sinha, Deputy Governor, RBI

13.00 to 13.15	Review and Wrap-up by Director CAFRAL
13.15 to 14.30	Lunch