

Program on Implementation of Advanced Approach (IRB) of Basel II

Date: December 23 & 24, 2014

Venue: Salcette (I & II), Taj Lands End, Bandra (W), Mumbai

Time	Session Plan
Day 1 (December 23, 2014)	
9.00 am to 9.15 am	Introduction to the Program
9.15 am to 10.30 am	Basel II – IRB Approach – Expectations, Progress and Challenges
10.30 am to 11.30pm	IRB Framework and Minimum Requirements / Pre-requisites
11.30 am to 11.45 am	Tea Break
11.45 pm to 1.00 pm	IRB Approach – Global & Local Perspective and Challenges
1.00 pm to 2.00 pm	Lunch
2.00 pm to 2.45 pm	Wholesale / Corporate Rating Models – Design and Minimum considerations
2.45pm to 3.30 pm	Validation and Calibration of Corporate Models
3.30 pm to 3.45 pm	Tea Break
3.45 pm to 4.30	Validation and Calibration of Corporate Models
4.30 pm to 5.30 pm	Practical challenges faced by Bank in Model Build and Validation
Day 2 (December 24, 2014)	
9.00 am to 10.00 am	Retail Scoring Models – Approaches / Techniques
10:00 am to 11.00 am	Practical challenges faced by Bank in Retail Scoring Models
11.00 am to 11.15 am	Tea Break
11.15 am to 12.15 pm	LGD / EAD Estimation and Validation
12.15 pm to 1.00 pm	Challenges faced by Banks in LGD / EAD Estimation & Validation
1.00 pm to 2.00 pm	Lunch
2.00 pm to 3.00 pm	Data Challenges, IT Systems, Capital Computation and Reporting
3.00 pm to 4.00 pm	Banks Perspective on Data / Systems / Calculations and Reporting
4.00 pm to 4.15 pm	Tea Break
4.15pm to 4.45 pm	Question & Answer Session
4.45 pm to 5.00 pm	Closure of Program