

**Programme on Asset Liability Management
(Kolkata)**

Venue: Regency, Hotel Hindustan International, Kolkata

Objective:

This programme is specifically designed and targeted at the senior and middle level officers handling Asset Liability Management related functions in the commercial banks. The objective of the programme is to have a thorough discussion on all aspects of ALM framework, for their better understanding and application.

Time	February 23, 2013 - Day - 1	Speakers
9.30 am – 9.40 am	Welcome and Introduction	Ashok K Garg, Chief General Manager, CAFRAL
9.40 am – 10.00 am	Opening remarks	Arun Tiwari ED, Allahabad Bank
10.00 am - 11.30 am	Implications of Economic cycles and Interest rate cycles for ALM Policy	Brinda Jagirdar GM, Head Economic Research, SBI
11.30 am – 11.45 am	Tea Break	
11.45 am – 12.45 pm	Basic statistical concepts used for ALM – Time value of money, duration, MD, VaR	Sushil Sharma Consultant, Stratadigm
12.45 pm – 1.30 pm	Lunch	
1.30 pm – 2.45 pm	Liquidity Risks and how to deal with them – effective use of various tools.	Sushil Sharma Consultant, Stratadigm
2.45 pm – 3.00 pm	Tea Break	
3.00 pm – 4.00 pm	Optimising NIM in different interest rate scenario and Base Rate fixation	Sushil Sharma Consultant, Stratadigm
4.15 pm – 5.30 pm	Interest Rate Risk – measuring, monitoring and managing	P Krishnamurthy Former Chief General Manager, RBI
	February 24, 2013 - DAY – 2	
9.30 am – 11.00 am	FCA and FCL – managing currency liquidity and interest rate risk –including through use of derivatives	P Krishnamurthy Former Chief General Manager, RBI
	Tea Break	
11.15 pm – 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	Ashok K Garg CGM, CAFRAL