

Seminar on Imperatives of Basel III Capital Requirements

The objective of this seminar is to familiarise CMDs / CEOs in some of the key aspects of Basel III with a team of experts having hands on experience and drawn from domestic and international institutions. This would help CMDs / CEOs to strategise with their core teams in sequencing and prioritising events associated with Basel III.

Date: July 4, 2014

Venue: Rendezvous, Hotel Taj Mahal Palace, Colaba, Mumbai

Time	Topic	Speaker
9.00 – 9.05 AM	Welcome address	G Gopalakrishna <i>Director, CAFRAL</i>
9:05 – 9:35 AM	BIS III – Key note address	Raghuram G Rajan <i>Governor</i> <i>Reserve Bank of India</i>
9:35 – 10:05 AM	Overview of global regulatory changes <ul style="list-style-type: none"> Key drivers of global regulations 	G J Prasad <i>Portfolio Manager</i> <i>JP Morgan</i> <i>London</i>
10:05 – 10:35 AM	Challenges in meeting BIS 3 requirements <ul style="list-style-type: none"> Balancing earnings growth with higher capital needs 	Chanda Kochhar <i>MD & CEO</i> <i>ICICI Bank</i>
10:35 – 10:45 AM	Coffee break	
10:45 – 11:15 AM	BIS 3 implementation in Asia <ul style="list-style-type: none"> Implications for Asian Banks 	Timothy Rees <i>Director</i> <i>Citigroup Centre</i> <i>Sydney, Australia</i>
11:15 AM – 12:00 PM	Effect of BIS 3 on ability to lend <ul style="list-style-type: none"> How restrictive is BIS 3 regulations on lending 	Venkat Ananthraman <i>Managing Director & Regional</i> <i>Head, Corporate & Institutional</i> <i>Clients</i> <i>Standard Chartered Bank South</i> <i>Asia</i>
12:00 – 12:45 PM	Liquidity Coverage Ratio <ul style="list-style-type: none"> Impact of LCR on bank balance sheets – addressing ALM mismatches 	Sean McNelis <i>Head of Financing Solutions Group,</i> <i>Asia-Pacific, HSBC, Hong Kong</i>
12:45 – 1:30 PM	Lunch	

1:30 – 2:30 PM	<p>Capital optimisation/ Capital Efficiency</p> <ul style="list-style-type: none"> • How best to optimise balance sheet from RWA perspective 	<p>Vidyasagar Pulavarti <i>Executive Director Capital Solutions JP Morgan London</i></p>
2:30 – 3:00 PM	<p>Global investor appetite for BIS 3 debt</p> <ul style="list-style-type: none"> • Depth and price sensitivity to BIS 3 sub debt 	<p>Peter Jurdjevic <i>Managing Director Capital Products Barclays Capital London</i></p>
3:00 – 3:15 PM	Coffee break	
3:15 – 4:00 PM	<p>Bail in / Contingent Capital</p> <ul style="list-style-type: none"> • 'Contingent capital themes in EM banks - Issuer and Investor Perspectives' 	<p>Brian Weintraub <i>Vice President Deutsche Bank AG Financial Institutions Group Singapore</i></p>
4:00 – 4:30 PM	<p>Accounting / tax implications</p> <ul style="list-style-type: none"> • Loan loss valuation and impairment measurement • Impact of DTAs on bank capital 	<p>P R Ramesh <i>Chairman Deloitte India Mumbai</i></p>
4:30 – 5:15 PM	<p>Rating agencies view of capital instruments</p> <ul style="list-style-type: none"> • Ratings approach in BIS 3 world 	<p>Ananda Bhoumik <i>Senior Director Financial Institutions India Ratings & Research Fitch, Mumbai</i></p>
5:15 – 6:00 PM	<p>BIS perspectives on the implementation of Basel 3</p>	<p>Udaibir Saran Das <i>Head Basel III implementation Basel Committee on Banking Supervision Monetary Policy Dept Bank for International Settlement Basel, Switzerland</i></p>