ASIFMA India Currency & Rate Risk Management Seminar
Program (final version)

Dates: Tuesday, October 29, 2013
Venue: Mumbai, India - Bloomberg’s Meeting Room
Bloomberg Data Services (India) Pvt. Ltd
16th Floor, Tower 2B, One Indiabulls Centre, Jupiter Mill Mumbai, 400013 India

9:00-9:15 Welcome Address
Mr Mark Austen, CEO, ASIFMA

9:15-9:45 1st Keynote - Exceptional challenges of 2013 highlight Risk Management focus
- Market volatility and abrupt reversal of fund flows into global EM have adversely impacted India – The need for effective bank risk management frameworks is critical
Mr V K Sharma, Former Executive Director, Reserve Bank of India

9:45-11:00 Panel Discussion:
- In light of recent RBI announcements, if you were the RBI governor, what would you do to address the highest priority issues/challenges confronting Indian markets
Mr Manoj Rane, Vice Chair, FIMMDA (IMD, Head- Fixed Income and Treasury, BNP Paribas)
Mr Deep Narayan Mukherjee, Director - Corporate Ratings, India Ratings & Research
Mr H Jayesh, Co-Founder, Juris Corp
Mr Rohit Gulati, Head - Credit Sales, South Asia, Financial Markets, Standard Chartered
Moderated by: Ms Mini Menon, Executive Editor - BTV India, Bloomberg

11:00-11:30 Tea Break

11:30-12:45 Presentation: Developing a comprehensive risk management framework
- Implementation and execution of market best practices
- Ensuring independence of the risk function, setting/managing risk limits, reconciling front office & accounting books and management/regulatory reporting
Mr S V Sunder Krishnan, Chief Risk Officer, Reliance Life Insurance
12:45-13:30  Lunch

13:30-14:00  2nd Keynote – Why Qualitative approaches trump purely quantitative models
  – Purely quantitative approaches to risk need to be complemented with a focus on qualitative and other issues – primarily on people and organizational structures
  Mr Paritosh Mathur, MD, Global Markets, Mumbai, Deutsche Bank

14:00-15:15  Presentation: In pursuit of making the financial markets a safer place
  – Mitigating counterparty credit risk for OTC Derivatives
  – Migration to central clearing
  – Using localized stress situation for risk reporting
  – Independent valuation of OTC derivatives
  Mr Rajeev Mohta, Application Specialist, Bloomberg

15:15-15:30  Tea Break

15:30-16:45  Panel Discussion: Lessons learnt from past failures in Risk Management
  – Consideration and analysis of past incidents such as LTCM and Barings collapse
  – Identify key points of weakness in the front, middle and back offices that need continuous monitoring and strengthening
  Mr Shalabh Mohan, Managing Director, Barclays
  Mr Siddharta Roy, Chief Risk Officer, CCIL
  Mr N S Venkatesh, Chair, FIMMDA (Chief General Manager & Head Treasury, IDBI Bank)
  Mr Kaustubh Kulkarni, Head, Local Currency Bonds - Debt Capital Markets, Standard Chartered Bank
  Moderated by: Mr Vijay Chander, Executive Director, ASIFMA

16:45-17:00  Closing Remarks
  Mr Vijay Chander, Executive Director, ASIFMA