



# Institute of Actuaries of India

Statutory body established under an Act of Parliament

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## 2<sup>nd</sup> Seminar on Banking, Finance & Investment

Date: 22<sup>th</sup> May 2019 (Wednesday)

Time: 0900 - 1730

Venue: Hotel Sea Princess, Juhu, Mumbai

Planned by: The Advisory Group on Banking, Finance and Investment

### Programme Schedule

S No	Time	Sessions	Speaker
	08-30 to 09-00	<b>Registration</b>	
	09-00 to 09-05	Welcome Address	<b>MSVS Phanesh</b> , Chair, Advisory Group on Banking, Finance and Investment, IAI
	09-05 to 09-15	Inaugural Address	<b>Mr. Sunil Sharma</b> , President, IAI
S1	09-15 to 10-00	Role of Actuaries in Banking Sector in India	<b>Mr. Raminder Singh Pal Bagri</b> , Deputy General Manager, Canara Bank
S2	10-00 to 10-45	Investment Actuarial Profession - An international perspective	<b>Mr. Mahidhara Davangere V</b> , Managing Director, Pramatha
	10-45- to 11-00	<b>Tea Break</b>	
S3	11-00 to 11-45	Risk assessment using stochastic modelling in today's dynamic environment	<b>Ms. Prerna Nagpal</b> , Senior Consultant, Investments Calibration Lead - STAR ESG RW, Willis Towers Watson
S4	11-45 to 12-30	Application of Econometric Models in the US Banking Industry: An introduction to CCAR”	<b>Mr. Yash Ratan Pal</b> , Manager - Risk & Finance, Acies Consulting LLP
	12-30 to 13-30	<b>Networking Lunch</b>	
S5	13-30 to 14-20	Actuaries in Valuation and Asset Management	<b>Mr. Saket Singhal</b> , Founder & Partner, Transvalue Consultants
S6	14-20 to 15-15	Fundamental Review of Trading Book (FRTB): Overview and challenges	<b>Mr. Chinnaraja C</b> , Director - Risk methodology, UBS
	15-15 to 15-30	<b>Tea Break</b>	
S7	15-30 to 17-00	Panel Discussion on Risk Management in Indian Banking Sector	<b>Moderator- Sunil Sharma</b> , President, IAI  <b>Speakers:</b> <b>Mr. MP Baliga</b> , Senior Programme Director, CAFRAL, RBI <b>Mr. Kuntal Sur</b> , Partner - Financial Risk and Regulation Leader, PWC <b>Mr. G Srinivas</b> , CRO, ICICI Bank <b>Mr. Raminder Singh Pal Bagri</b> , Deputy General Manager, Canara Bank
	17-00 to 17-15	<b>Closing Remarks</b>	