



Institute of Actuaries of India

Statutory body established under an Act of Parliament

Unit No. F-206, 2nd Floor, F Wing, Tower II, Seawoods Grand Central,
Plot no R-1, Sector 40, Nerul Road, Navi Mumbai - 400706
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27th October 2021

5th Webinar in Risk Management (WRM)

Topic: Capacity Building Webinar on Derivatives

The Institute of Actuaries of India (IAI) is pleased to announce 5th Webinar hosted by the Advisory Group on Risk Management.

Date: 18th November 2021, Thursday
Time: 3.00 pm - 6.00 pm, India time

Objective: A lot of insurance companies are using derivatives as part of their interest rate hedging strategy. Derivatives though an important asset class are also complex in nature both from valuation and accounting perspective. This webinar aims to provide understanding on various aspects of derivative and will cover aspects of types, usage, valuation, risk management, accounting and related monitoring metrics besides others.

Target Audience: IAI members (Fellows, Associates, Affiliates, Students), Non-members. The webinar is open for all the professionals who have a keen interest in the topic.

Programme Schedule:

Moderator: Tanay Chandra, Member, Advisory Group on Risk Management

Sr. No.	Sessions	Speaker	Time
1	Introductory Address	Kailash Mittal, Chair, Advisory Group on Risk Management	3.00 pm- 3.05 pm
2	Presidential Address	Subhendu Kumar Bal, President, Institute of Actuaries of India	3.05 pm- 3.10 pm
3	Introduction on derivatives as applicable in Insurance industry	Philip Jackson, Principal and Consulting Actuary - Milliman	3.10 pm - 3.35 pm
4	Technical session covering valuation and pricing of derivatives	Badrish Kulhalli - HDFC Life, Head Fixed incomes	3.35 pm - 4.05 pm
5	AA's view on use of derivatives in ALM and their associated risk	Prithesh Chaubey Appointed Actuary, SBI Life Insurance	4.05 pm - 4.35 pm
6	Risk Management - Metrics for monitoring, hedge ratio and collateral management	Adhiraj Bhowan, Director, KPMG	4.35 pm - 5.05 pm



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7	Accounting of derivatives	Muzammil Patel, Managing Director, Acies Consulting	5.05 pm - 5.40 pm
8	Round Table Conclusion		5.40 pm - 5.55 pm
9	Closing comments and CPD questions	Tanay Chandra, Member, Advisory Group on Risk Management	5.55 pm - 6.00 pm

Registration fees excluding GST (INR):

IAI Students & Associates	IAI Affiliates & Fellows	Non Members
₹ 1000	₹ 1500	₹ 1500

Registration link- <https://bit.ly/3vOilnl>

CPD Credit as per APS9: 180 minutes (Technical - any practice area)

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