



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
+91 22 6243 3333 +91 22 6243 3322

12th February 2022

5th Webinar on Banking, Finance and Investments

The Institute of Actuaries of India (IAI) is pleased to announce 5th Webinar on Banking, Finance and Investment hosted by the Advisory Group on Banking, Finance and Investments.

Date: 12 March 2022, Saturday

Time: 11:00 am to 1:00 pm, IST

Topic: Fundamental review of the trading book (FRTB) - Standardized approach

Objective:

Actuaries have been considered as professionals working in traditional domains like insurance and pensions. However, the knowledge gained by actuarial subjects can enable Actuaries to work in new Financial Services domains like Banking, Asset Management, Alternate Assets, Corporate Finance and Risk Management. IAI has been trying to create awareness among the members to these new emerging opportunities by inviting experience practitioners in these emerging fields across different geographies.

The Fundamental Review of the Trading Book (FRTB) is an international standard prescribed by the Basel committee of banking supervision (BCBS) that sets out rules governing the amount of capital banks must hold against market risk exposures. The framework was designed to remove deficiencies in the previous market risk framework which came to light during the global financial crisis. The framework ensures that banks are capturing tail risk events appropriately; and cements the boundary between the trading and banking book. Banks can either use their own internal models or a standardised approach to calculate market risk capital under FRTB. This webinar will cover the standardized approach prescribed by FRTB for market risk capital computation.

Agenda:

1. Overview of FRTB
2. Boundary between trading book and banking book
3. Definition and scope of market risk
4. The standardized approach
 - 4.1. Sensitivities based method
 - 4.2. Default risk charge
 - 4.3. Residual risk add-on



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
+91 22 6243 3333 +91 22 6243 3322

Target Audience: Actuarial Students, Qualified Actuaries, Bankers, Analysts, Investment Professionals, Risk professionals, HRs, CEO's and anybody wishing to enter or update the knowledge the field of Banking and Investments

Program Schedule:

Moderator: Mr. Chinnaraja Pandian, Secretary, Advisory Group on Banking, Finance & Investments
Mr. Yash Gopal Ratanpal, Member, Advisory Group on Banking, Finance & Investments

Sr. No	Sessions	Speaker	Time
1	Introductory Address	Mr. Phanesh Modukuru, Chairperson, AGBFI	11:00 am - 11:05 am
2	Presidential Address	Mr. Subhendu Bal, President, IAI	11:05 am - 11:10 am
3	Fundamental review of the trading book (FRTB) - Standardized approach	Mr. Harshit Gupta, Director, Acies	11:10 am - 12:50 pm
4	Closing Remarks	Mr. Chinnaraja Pandian, Secretary, AGBFI	12:50 pm - 1:00 pm

Registration fees excluding GST (INR)

IAI Students & Associates	IAI Affiliates & Fellows	Non Members
750	1000	1000

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

CPD Credit: as per APS9 (Version 4): 2 hrs (Technical - Any one practice Area)

Point of contact- Gauri Jamwal | Email: jamwal@actuariesindia.org

Institute of Actuaries of India