

Program on Asset Liability Management and Forex Risk

July 16 -17, 2015

**The Summit, Taj Club House
Chennai**

Program Schedule

Time	Session	Speaker
July 16 (Thursday)		
8:45 - 9:15 AM	Registration	
9:15 – 9:30 AM	Welcome and Introduction	G Gopalakrishna Director CAFRAL
9:30 – 11:00 AM	Fundamentals of Asset Liability Management	Professor Marti G Subrahmanyam Stern School of Business New York University Professor Prachi Deuskar Indian School of Business
11:00 – 11:30 AM	Tea Break	
11:30 AM – 12:00 PM	Introduction of the case <i>ICICI Bank and the issue of Long Term Bonds</i>	Professor Marti G Subrahmanyam Stern School of Business New York University Professor Prachi Deuskar Indian School of Business
12:00 – 3:00 PM	Lunch and discussion on case in break-out groups	Professor Marti G Subrahmanyam Stern School of Business New York University Professor Prachi Deuskar Indian School of Business Smita Aggarwal Senior Program Director CAFRAL
3:00 – 3:30 PM	Tea Break	
3:30 – 5:30 PM	Case Discussion	Professor Marti G Subrahmanyam Stern School of Business New York University Professor Prachi Deuskar Indian School of Business
5:30 – 6:30 PM	Experts' Discussion on Interest Rate and Liquidity Management by Banks in India	R Ramachandran Former Chairman and Managing Director Andhra Bank

		N S Venkatesh Executive Director and Chief Financial Officer IDBI Bank Professor Marti G Subrahmanyam Stern School of Business New York University
July 17 (Friday)		
9:30 – 11:00 AM	Fundamentals of Foreign Exchange Risk Management	Professor Marti G Subrahmanyam Stern School of Business New York University
11:00 – 11:30 AM	Tea Break	
11:30 AM – 12:00 PM	Introduction of the case <i>Currency Risk at IPEFC</i>	Professor Marti G Subrahmanyam Stern School of Business New York University Professor Prachi Deuskar Indian School of Business
12:00 – 3:00 PM	Lunch and discussion on case in break-out groups	Professor Marti G Subrahmanyam Stern School of Business New York University Professor Prachi Deuskar Indian School of Business Smita Aggarwal Senior Program Director CAFRAL
3:00 – 3:30 PM	Tea Break	
3:30 – 5:30 PM	Case Discussion	Professor Marti G Subrahmanyam Stern School of Business New York University Professor Prachi Deuskar Indian School of Business
5:30 – 6:30 PM	Experts' Discussion on Unhedged Foreign Currency Risk of Corporates and its Implications	Ananth Narayan G Regional Head, Financial Markets, South Asia Standard Chartered Bank Shilpa Kumar Senior General Manager ICICI Bank Professor Marti G Subrahmanyam Stern School of Business New York University