



PRESENTS

ANNUAL RISK MANAGEMENT CONFERENCE - 2019

EMERGING RISKS & ITS STRATEGIC
INTERVENTION



Background

National Banking Institute (NBI) NBI has been annually conducting Risk Management Conference.

The last conference was held on November, 2018. Risk management is the hottest subject in the Banking Industry. It is receiving increased focus globally and by the Regulators. Risk management includes various risk verticals like credit risk, operation risk, market risk etc.

This conference will be focused on a strategic approach to Risk Management. The Conference is scheduled for 11th December, 2019.

Target Audience

⇒ Chief Operating Officer, Deputy CEOs, Deputy General Managers / Assistant General Managers , Chief Risk Officers, Credit Risk Management Heads, Operational Risk Management Heads, Treasury Heads , Chief Compliance Officers, Legal Heads and Branch Managers

Program Details

Date: 11th December 2019

Time: 9:00am to 5:00pm

Venue: Aloft Thamel, Kathmandu

(5% Early Bird Discount if nominations sent within 6th Dec, 2019)

Program Objectives

- ⇒ To bring in a global perspective to Risk Management framework.
- ⇒ Provide a macro level view in understanding how the integration of Risk Management framework can support the Bank's strategy plan – in risk appetite, capital plan ,etc.
- ⇒ The importance and efficient adoption of the 3 lines of defence. Each of these three “lines” plays a distinct role within the organization’s wider governance framework.
- ⇒ A platform to discuss the contemporary issues and challenges to strengthen the overall governance of the banking industry.

Program Contents

- Strategic Risk: Integrating Risk Management with Business Strategy
- Role & responsibility of 1st, 2nd & 3rd line of defense in improving risk management.
- Emerging Risks and its Management – Regulatory Perspective
- Developing and adopting Risk Management culture across the Industry.

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Trainer's Profile



Mr. Sameer Phutane

Head – Country, Banks & International Business Risk

Sameer joined Credit Risk team in ICICI Bank, India in 2001 and was responsible for assessing credit risks for a significant portion of the Bank's portfolio. He was later deputed to ICICI Bank UK PLC, a subsidiary of ICICI Bank in 2006 as the Head of Risk. At the subsidiary, he was instrumental in implementing an Enterprise-wide Risk Management Programme integrating risk assessment, reporting and performance measurement across all major risks (credit, market, and liquidity, operational and other risks).

Sameer returned to ICICI Bank Ltd., India in 2013 and took over as the Head of Operational Risk along with an oversight on risk management for international branches of ICICI Bank. As Head of Operational Risk, he has been instrumental in the progress made by the Bank in its journey towards the higher approaches to operational risk management capital computation. Since 2016, Sameer has been responsible for the Credit Risk Management Group of the Bank and is currently the Head – Country & Bank/ FI risk and International Business Risk. He has additional responsibilities with respect to credit risk management for Non Banking Finance Companies, Insurance companies, Capital market related companies and in the public finance area.



Mr. Prashant Krishnan is an Associate Director with PwC, India.

Experienced Consultant in Financial Services

Mr. Prashant is a leading advisory for financial services clients on issues around Treasury, Treasury Transformation, FX, Capital Management and Financial Risk. I have had the chance to work on a set of varied projects and pitches from strategy to execution within the setup and within multiple geographies including India, Middle East, Bangladesh, Sri Lanka, Maldives, Jordan.

Some of his experiences include:

- Strategy: Business plan development for a new bank; Feasibility review for a leading Stock Exchange looking to enter a new business.
- Treasury Management: Development of detailed FX, ALM and Liquidity management policies. Investment Management frameworks, Fixed Income, Securitization
- Capital Management: RWA reviews, ICAAP development, Capital Planning, Stress Testing
- Framework setup: Development of risk management frameworks
- Risk Management: Treasury for Corporate
- Credit & IFRS9 - Development of Impairment Models for expected credit losses

Prior to his role as an Associate Director, Mr. Krishnan was associated with **Financial Services- Risk Management as Financial Risk Advisory** to corporate around the areas of FX Risk Management, Commodities Risk Management, Financial Supply Chain and Investments.

- Advised large PSU client on a risk based investments framework for deployment of surplus cash of \$3bn+ in Fixed Income: Term Deposits, G-Securities, CP's and CD's
- Financial Instruments Valuation: Predominantly Fixed Income instruments such as swaps/options/FRA's etc. and instruments with embedded optionality.

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Program Itinerary

Time	Particular
9:00 am - 9: 30 am	Registration
9:30am to 10:00am	Opening Session & Inauguration
10:00am to 10:45am	<p>Topics: Strategic Risk: Integrating Risk Management with Business Strategy-</p> <p>Speakers: Mr. Prashant Krishnan, Associate Director, PwC, India. (Time 45 minutes)</p>
10:45am to 11:00am	Tea/Coffee/Cookies Break
11:00am 11:45am	<p>Panel Discussion: The Role of Banking Strategy in Managing Risks</p> <p>Panelist: Ms. Namita Dixit, Chief Risk Officer, Nabil Bank Ltd. Mr. Sharad Tegi Tuldhar, Chief Risk Officer, NMB Bank Ltd. Moderator: Mr. Manoj Kumar Gyawali, CEO Jyoti Bikas Bank Ltd. (Time 45 minutes including Q & A)</p>
11:45am to 1:15pm	<p>Topics: Role & responsibility of 1st, 2nd & 3rd line of defense in improving risk management.</p> <p>Speaker: Mr. Sameer Phutane, Risk - International Banking Group, ICICI Bank- TBC (Time 1hr 30 min including Q & A)</p>
1:15pm to 2:00pm	Lunch Break
2:00pm to 3:15pm	<p>Topic: Emerging Risks and its Management –Regulatory Perspective</p> <p>Speaker: Mr. Maheshwor Lal Shrestha, Executive Director, Corporate Planning Dept., Nepal Rastra Bank (Time 1hr 15 minutes including Q & A)</p>
3:15pm to 3:30pm	Tea/Coffee/Cookies Break
3:30pm to 4:45pm	<p>Panel Discussion: Executive Panel Discussion</p> <p>Topic: Developing and adopting Risk Management culture across the Industry</p> <p>Panelist: Mr. Suman Sharma, Chief Executive Officer, Machhapuchchhre Bank Ltd. TBC Moderator: CA Anal Raj Bhattarai, Finance Expert (Time 1hr 15 minutes including Q & A)</p>
4:45pm to 5:00pm	Closing Ceremony

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