



# National Banking Institute Presents Conference on "Asset Liability Management"

## Facilitators:

**Mr. Rajinder Kumar**  
Chief General Manager  
Dept. of Banking Regulation  
Reserve Bank of India

**MR. K Mohan Bhaktha**  
Executive Director  
Weizmann Forex Ltd.

**Mr. Ripujit Chaudhuri**  
Head - Market Risk  
ICICI Bank Ltd.

## Target Audience:

- Senior Executives
- Head of Department
- Branch Manager
- Internal Auditors
- Financial & Planning Departments
- Treasury Staff



The increasing trend of market risk has brought pressure on the banks management to maintain a good balance in profitability and long term-viability. Due to these pressures the banks need to plan their corporate strategy for decision making on a dynamic and integrated risk management system & process. The aim of the Assets Liability Management function would be to enforce risk management procedures and managing the business by assessing the risks involved.

- International Trends and Best Practices in Market Risk
- Non- Market Risks That are Critical to the Effectiveness of Market Risk Management
- Regulatory Trends and Directions

### **Program Details**

**Date:** 6<sup>th</sup> August, 2015

**Time:** 9:00am to 5:00pm

**Venue:** Hotel Radisson, Kathmandu.

**(The group discount is valid only till 29th July, 2015. No additional discount will be applicable)**

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## **Trainer's Profile**

### ***Mr Rajinder Kumar***

**Chief General Manager**

**Department of Banking Regulation**

**Reserve Bank of India**

Shri Rajinder Kumar has been with the Reserve Bank of India for more than 25 years. He has vast experience in the area of banking regulation and supervision covering a wide range of regulatory areas. In the recent past he has been closely involved in implementation of Basel regulations in India including advanced approaches for capital measurement and Basel III capital regulations.

Rajinder was deputed by RBI to work with the Basle Committee Secretariat at Bank for International Settlements, Basel from April 2012 to February 2015. As part of that assignment he supported the Basel Committee's Basel III implementation programme, mainly the Regulatory Consistency Assessment Programme (RCAP). In particular, he coordinated RCAP assessments of European Union, Singapore and South Africa. He also supported the Committee's Working Group on Operational Risk and Task Force on Simplicity and Comparability.

On return from BIS, Rajinder is working as a CGM in Department of Banking Regulation of RBI.

Rajinder holds an MBA in Financial Management and FRM Certification from Global Association of Risk Professionals.

### ***K Mohan Bhaktha***

**Executive Director**

**Weizmann Forex Ltd.**

K Mohan Bhaktha is the Executive Director of Weizmann Forex Ltd, where he is in charge of Risk Management, Business Analytics, Business Process Re-engineering, New Business Initiatives, Internal Control, HR and IT. Prior to Weizmann Forex, he worked as Senior Vice President – Market Risk at Mizuho Bank looking after Treasury Mid Office, Asset-Liability Management and Market Risk. Earlier, he worked with State Bank of India (SBI) for 26 years, of which over 10 years were in the areas of Foreign Exchange, Treasury Mid Office and Market Risk. He is a Certified Associate of Indian Institute of Bankers and has done MBA in Banking & Finance.

### ***Ripujit Chaudhuri***

**Head – Market Risk**

**ICICI Bank Ltd.**

RipujitChaudhuri is the head of “Market Risk” and “Bank & Country Risk” at ICICI Bank. He has a wide experience in the area of risk management having been a part of the risk management team of ICICI Bank for more than thirteen years spanning credit risk, market risk, liquidity risk and bank and sovereign risk. Ripujit has worked extensively in the areas of market risk and Asset Liability Management (ALM) covering areas such as valuation, value at risk computation, stress testing and liquidity risk management.

