



Economic Capital Pricing - Gurugram

Date : 31st July, 2017, Monday
Time : 0900 - 1830
Venue : The Plazzio Hotel, Gurgaon

Program Schedule

Economic Capital Pricing - 31st July, 2017		
S No.	Time	Sessions
	0900-0915	Registration
S 1	0915-0930	Welcome address by Sanjeeb Kumar, President, IAI
S 2	0930-1000	Overview of Balance Sheets <ul style="list-style-type: none">• What is Economic Capital - Why/How is it calculated?• What are the Risks and how are Risks Aggregated/ Diversified?
	1130-1145	Networking Tea Break
S 3	1145-1230	Product Pricing <ul style="list-style-type: none">• Pricing Cash flows- Traditional Basis• Pricing Cash flows- Economic Basis
S 4	1230-1330	A practical example - Definition of Economic VNB
	1330-1415	Networking Lunch Break
S 5	1415-1600	A Practical Example
	1600-1620	Networking Tea Break
S 6	1620-1700	Economic Value Add
S 7	1700-1800	Summary <ul style="list-style-type: none">• Key Differences- Traditional Pricing Vs EC Pricing• Benefits of Economic Capital Pricing Approach• Challenges of EC Pricing especially in the Indian context• Differences from Regulatory Capital
S 8	1800-1830	Discussion

