



Programme on **Basel III**

**(Focus: Impact of Post Crisis Reforms on
Profitability and Business Growth)**

August 27 – 31, 2019

Coordinators
Prof Tasneem Chherawala
Prof Sanjay Basu



**National Institute of
Bank Management
Pune, India**

Programme on

Basel III

(Focus: Impact of Post Crisis Reforms on Profitability and Business Growth)

Introduction

The Basel III guidelines introduce stringent risk based capital, leverage and liquidity standards for the global banking community. The framework is operational in many countries, including India. The goal of these regulations is to enhance the stock of core capital, high quality liquid assets and stable funds. The basic purpose is to improve the resilience of the banking sector to financial and economic stress episodes. In the recent past, the Basel Committee has strengthened such standards by introducing additional guidelines on credit risk, operational risk and leverage ratio.

In view of the difficulties faced by Indian banks to comply with Basel III regulations, the Reserve Bank of India (RBI) has deferred the final implementation date for the Capital Conservation Buffer by one year. It has also relaxed the Leverage Ratio threshold due to the Tier I capital constraints faced by many Indian banks. This shows that Basel III implementation poses numerous challenges for managing portfolio mix, capital, liquidity and profitability at banks.

Therefore, we offer a programme on Basel III which aims to provide participants with a lucid and detailed analysis of the guidelines by the Basel Committee, with a focus on the latest reforms. It will help them estimate the impact of the additional capital and liquidity requirements on business mix and profit margins. Finally, the programme will enable the Banks to manage their business better and comply with Basel III guidelines in line with global standards.

Content

- ❑ Overview of Basel III: Issues and Challenges
- ❑ Basel III Guidelines in India
- ❑ Regulatory Capital Structure under Basel III
- ❑ Capital Planning under Basel III
- ❑ Credit Risk Guidelines under Basel III
- ❑ Counterparty Credit Risk and CVA for Derivative Exposures
- ❑ Leverage Ratio: Measurement and Implications
- ❑ Operational Risk under Basel III
- ❑ Stress Testing Liquidity Risk
- ❑ LCR and NSFR: Measurement and Pricing Implications

Target Audience

Middle and Senior Executives of Risk Management and ALM Departments, who are involved with Basel III implementation.

Programme Coordinators

Prof Tasneem Chherawala

Assistant Professor

Prof Sanjay Basu

Associate Professor & Associate Dean (Research)

(Finance Area Group)

Dates

August 27 – 31, 2019

The programme will begin at 9:00 am on August 27 and conclude by 5:00 pm on August 31, 2019. The participants are requested to report by the evening of August 26, 2019.

Venue

NIBM Campus, Kondhwe Khurd
Pune, India.

Accommodation

The Programme is fully residential. Participants will be provided well-furnished single room AC accommodation in the Institute's hostel complex on the campus. However, they will not be permitted to bring their family members to stay on the campus. In case any Officer/Executive with physical/medical disability is being nominated, kindly inform us in advance with particulars of disability to facilitate necessary arrangements.

The Institute has facilities for outdoor and indoor games and a large walking/jogging trail for physical fitness besides a yoga centre. Participants are therefore encouraged to bring appropriate clothes/gear.

Last Date for Receiving Nominations:

August 17, 2019

Last Date for Availing Early Bird Incentive of 5%:

August 12, 2019

(See fee structure on home page of the website)

Nominations and Enquiries

Please address your enquiries and nominations to:

Prof Tasneem Chherawala

Prof Sanjay Basu

Programme Coordinators

National Institute of Bank Management

NIBM Post Office, Kondhwe Khurd

Pune 411 048, India

Tel : 0091-20-26716000 (EPABX)
0091-20-26716124/129 (Direct)

Fax : 0091-20-26834478

Email : tasneem@nibmindia.org
sbasu@nibmindia.org

Web : www.nibmindia.org

Programme Fee (per participant)

US \$ 2000 for foreign participant

(See fee structure on home page of the website for incentive)

	Fee	GST	Fee+GST	TDS
Member Banks :	42000	7560	49560	4200
Non-Member Banks :	49200	8856	58056	4920

The fee includes the cost of tuition, board and lodging facilities, teaching material, etc. (Goods and Services Tax (GST) @ 18% and TDS @ 10%. Kindly send the TDS Certificate on priority to NIBM).

Mode of Payment for Indian Participants

- The fee may preferably be transferred by RTGS/NEFT/ECS to our A/c No. 20002400021 with Bank of Maharashtra, NIBM Branch, Pune (IFSC Code MAHB0001124), NIBM PAN No. AAATN0040P and GSTIN No. 27AAATN0040P1ZJ.
- National Institute of Bank Management
NIBM Post Office, Kondhwe Khurd, Pune 411 048, INDIA.

Mode of Payment for Foreign Participants

Mode of Remittance: SWIFT*

- Name & Address of our Bankers : Oriental Bank of Commerce
C-2, Shop No. 4-5, Bramha Estate
Kondhwe Khurd, Pune 411 048
Maharashtra, India
- Name of the Account : National Institute of Bank Management
- NIBM's Bank Account No. with Oriental Bank of Commerce : Current A/C 11281131004402
- Bank's Swift Code : ORBCINBBFCP
- Oriental Bank of Commerce A/c No. with Correspondent Bank : 36152559
- Preferred currency : USD
- Correspondent Bank : CITIBANK N.A.
- Swift code for Citi Bank : CITIUS33

*** The Foreign Bank Charges/ SWIFT charges/Commission is to be borne by the remitter. The fees mentioned in the invoice/brochure is to be paid to NIBM, net of all bank charges.**

***Payments will be accepted only through electronic mode. Cheques/DDs/Pay Orders will not be accepted.**

- For all electronic remittances, kindly send a confirmatory e-mail at: accounts@nibmindia.org giving details of the remitter and participant, name and dates of programme, etc.

Please see programme fee structure on home page of the website for early bird incentive, incentives for SAARC and other developing countries, mode of remittance, Pune City route map and local conveyance.