

August 30 – September 3, 2016

Programme on
Basel

III

Coordinators
Prof Tasneem Chherawala
Prof Sanjay Basu



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

Programme on Basel III

The Basel III guidelines propose very stringent risk-based capital rules and introduce minimum leverage and liquidity standards for the global banking community. The framework has been introduced in many countries, including India. The focus of these regulations is on enhancing core capital, stock of high-quality liquid assets, and stable sources of funds. The basic purpose is to improve the resilience of the banking sector to financial and economic stress episodes.

It is widely acknowledged that Basel III will significantly affect business strategies in banks and pose many challenges for managing portfolio mix, capital, liquidity and profitability. It will also have serious implications for their disclosure requirements.

We offer a programme on Basel III which aims to provide participants with a lucid and detailed analysis of the guidelines, including the recent modifications by the Basel Committee. It will help them estimate the impact of the additional capital and liquidity requirements on business mix and profit margins. Finally, at the mid-point of the transition phase of Basel III implementation, the programme will enable banks to take stock of the progress made so far and the challenges ahead.

Target Audience

**Senior executives of risk management,
ALM and planning departments
who are involved with Basel III implementation.**

Course Content

- ❑ Overview of Basel III: Issues and Challenges
- ❑ Basel III Guidelines in India
- ❑ Regulatory Capital Definitions: Basel III versus Basel II
- ❑ Capital Management under Basel III
- ❑ Leverage Ratio: Measurement and Implications
- ❑ Counterparty Credit Risk and CVA for Derivative Exposures
- ❑ Measures for Procyclicality Reduction and Impact on Business Growth
- ❑ Stress Testing Liquidity Risk
- ❑ Liquidity Coverage Ratio and Net Stable Funding Ratio: Measurement and Implications

Programme Coordinators

Prof Tasneem Chherawala
Assistant Professor

Prof Sanjay Basu
Associate Professor

(Finance Area Group)

Dates

August 30 – September 3, 2016

The programme will begin at 9:00 am on August 30, 2016 and conclude by 5:00 pm on September 3, 2016.

Participants are requested to report by the evening of August 29, 2016.

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 20, 2016

**Last Date for
Availing Early Bird Incentive:**
August 15, 2016
(See fee structure on
home page of the website)

Nominations and Enquiries

Please address your enquiries and nominations along with the fees 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)
26716546/26716564 (Direct)

Fax : 0091-20-26834478

E-mail : tasneem@nibmindia.org
sbasu@nibmindia.org

Website : www.nibmindia.org

Programme Fee (per participant)

US \$ 2000 for foreign participant

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

	Fee	ST	SBAC	KKC	Fee+ST+ SBAC+KKC	TDS
Mem. Banks	: 35000	4900	175	175	40250	3500
Non-Mem. Banks	: 41000	5740	205	205	47150	4100

The fee includes the cost of tuition, board and lodging facilities, teaching material, etc. (Service Tax (ST) @ 14%, Swachh Bharat Abhiyan Cess (SBAC) @ 0.5%, Krishi Kalyan Cess (KKC) @ 0.5% 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 ST No. AAATN0040PST001.
- National Institute of Bank Management
NIBM Post Office, Kondhwe Khurd, Pune 411 048, INDIA.

Mode of Payment for Foreign Participants

Mode of Remittance: SWIFT*

1. Name & Address of our Bankers : **Oriental Bank of Commerce
C-2, Shop No. 4-5, Bramha Estate
Kondhwe Khurd, Pune 411 048
Maharashtra, India**
2. Name of the Account : **National Institute of Bank Management**
3. NIBM's Bank Account No.
with Oriental Bank of Commerce : **Current A/C 11281131004402**
4. Bank's Swift Code : **ORBCINBBFCP**
5. Oriental Bank of Commerce A/c No.
with Correspondent Bank : **36152559**
6. Preferred currency : **USD**
7. Correspondent Bank : **CITIBANK N.A.**
8. 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.